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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2021 TO 18/10/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	2025	04/11/2021		Bond Future	155.5173	155.5173	154.9540	154.9540	(0.362)	0.0000	0.0000	1,995
2021/10/18	2025	03/02/2022		Bond Future	155.7182	155.7182	155.1481	155.1481	(0.366)	0.0000	0.0000	3,794
2021/10/18	2025	05/05/2022		Bond Future	157.5831	157.5831	157.0058	157.0058	(0.366)	0.0000	0.0000	164
2021/10/18	2025	04/08/2022		Bond Future	157.9163	157.9163	157.3332	157.3332	(0.369)	0.0000	0.0000	0
2021/10/18	2025	03/11/2022		Bond Future	157.9000	157.9000	157.9000	157.9000	0.000	0.0000	0.0000	0
2021/10/18	2029	04/11/2021		Bond Future	114.7466	114.7466	114.1176	114.1176	(0.548)	0.0000	0.0000	2,232
2021/10/18	2029	03/02/2022		Bond Future	116.0635	116.0635	115.4266	115.4266	(0.549)	0.0000	0.0000	2,576

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	2029	05/05/2022			Bond Future	116.2540	116.2540	115.6098	115.6098	(0.554)	0.0000	0.0000	186
2021/10/18	2029	04/08/2022			Bond Future	117.6933	117.6933	117.0410	117.0410	(0.554)	0.0000	0.0000	0
2021/10/18	2029	03/11/2022			Bond Future	117.6200	117.6200	117.6200	117.6200	0.000	0.0000	0.0000	0
2021/10/18	2030	04/11/2021	8.27	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	300
2021/10/18	2030	04/11/2021	8.27	Put	Bond Future	6,537.2200	6.5372	6,927.5100	6.9275	5.970	0	0	0
2021/10/18	2030	04/11/2021	8.77	Put	Bond Future	3,691.9300	3.6919	4,072.4600	4.0725	10.307	0	0	0
2021/10/18	2030	04/11/2021	9.20	Call	Bond Future	261.7700	0.2618	142.7700	0.1428	(45.460)	0	0	29
2021/10/18	2030	04/11/2021	9.30	Put	Bond Future	1,187.7500	1.1878	1,410.8500	1.4109	18.783	0	0	0
2021/10/18	2030	04/11/2021	9.35	Call	Bond Future	527.4800	0.5275	335.0700	0.3351	(36.477)	0	0	0
2021/10/18	2030	04/11/2021	9.35	Put	Bond Future	1,021.0000	1.0210	1,218.9300	1.2189	19.386	0	0	9,100
2021/10/18	2030	04/11/2021	9.40	Put	Bond Future	869.8800	0.8699	1,042.7300	1.0427	19.871	0	0	0
2021/10/18	2030	04/11/2021	10.59	Put	Bond Future	2.1900	0.0022	1.7700	0.0018	(19.178)	0	0	0
2021/10/18	2030	04/11/2021	10.60	Call	Bond Future	5,922.1900	5.9222	5,531.4400	5.5314	(6.598)	0	0	0
2021/10/18	2030	04/11/2021	10.60	Put	Bond Future	2.0500	0.0021	1.6400	0.0016	(20.000)	0	0	0
2021/10/18	2030	04/11/2021	11.26	Call	Bond Future	9,075.0300	9.0750	8,684.6800	8.6847	(4.301)	0	0	0
2021/10/18	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/18	2030	04/11/2021			Bond Future	9.4422	94.0500	9.5155	93.6597	0.777	0.0000	0.0000	93,091
2021/10/18	2030	04/11/2021	8.75	Call	Bond Future	11.4500	0.0115	3.0700	0.0031	(73.188)	0	0	3,250
2021/10/18	2030	04/11/2021	8.75	Put	Bond Future	3,802.0700	3.8021	4,184.0300	4.1840	10.046	0	0	0
2021/10/18	2030	04/11/2021	8.77	Call	Bond Future	13.6100	0.0136	3.8000	0.0038	(72.079)	0	0	300
2021/10/18	2030	04/11/2021	8.80	Call	Bond Future	17.5100	0.0175	5.1800	0.0052	(70.417)	0	0	560
2021/10/18	2030	04/11/2021	8.80	Put	Bond Future	3,527.6900	3.5277	3,905.7000	3.9057	10.716	0	0	0
2021/10/18	2030	04/11/2021	9.20	Put	Bond Future	1,565.7600	1.5658	1,837.1000	1.8371	17.330	0	0	0
2021/10/18	2030	04/11/2021	9.25	Call	Bond Future	336.9600	0.3370	194.3300	0.1943	(42.328)	0	0	0
2021/10/18	2030	04/11/2021	9.25	Put	Bond Future	1,369.7900	1.3698	1,617.5000	1.6175	18.084	0	0	5,000
2021/10/18	2030	04/11/2021	9.30	Call	Bond Future	425.0800	0.4251	257.8400	0.2578	(39.343)	0	0	0
2021/10/18	2030	04/11/2021	9.40	Call	Bond Future	644.5000	0.6445	427.0100	0.4270	(33.746)	0	0	560
2021/10/18	2030	04/11/2021	9.90	Call	Bond Future	2,512.9200	2.5129	2,138.5300	2.1385	(14.899)	0	0	29
2021/10/18	2030	04/11/2021	9.90	Put	Bond Future	111.0300	0.1110	126.9800	0.1270	14.365	0	0	0
2021/10/18	2030	04/11/2021	10.59	Call	Bond Future	5,873.3400	5.8733	5,482.5800	5.4826	(6.653)	0	0	0
2021/10/18	2030	04/11/2021	10.61	Call	Bond Future	5,971.0200	5.9710	5,580.2800	5.5803	(6.544)	0	0	0
2021/10/18	2030	04/11/2021	10.61	Put	Bond Future	1.9200	0.0019	1.5200	0.0015	(20.833)	0	0	0
2021/10/18	2030	04/11/2021	11.26	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	29
2021/10/18	2030	04/11/2021	11.44	Call	Bond Future	9,909.2200	9.9092	9,518.8800	9.5189	(3.939)	0	0	0
2021/10/18	2030	03/02/2022	9.45	Call	Bond Future	1,270.6700	1.2707	1,091.8400	1.0918	(14.074)	0	0	0
2021/10/18	2030	03/02/2022	9.45	Put	Bond Future	2,343.0700	2.3431	2,559.4700	2.5595	9.236	0	0	0
2021/10/18	2030	03/02/2022	8.39	Call	Bond Future	100.5300	0.1005	74.3100	0.0743	(26.082)	0	0	101
2021/10/18	2030	03/02/2022	8.39	Put	Bond Future	6,936.3700	6.9364	7,305.3800	7.3054	5.320	0	0	0
2021/10/18	2030	03/02/2022	8.85	Call	Bond Future	340.3400	0.3403	269.3000	0.2693	(20.873)	0	0	1,000
2021/10/18	2030	03/02/2022	8.85	Put	Bond Future	4,620.1700	4.6202	4,944.3600	4.9444	7.017	0	0	0
2021/10/18	2030	03/02/2022	9.35	Call	Bond Future	1,058.8100	1.0588	899.5400	0.8995	(15.042)	0	0	0
2021/10/18	2030	03/02/2022	9.35	Put	Bond Future	2,656.1000	2.6561	2,892.0600	2.8921	8.884	0	0	101
2021/10/18	2030	03/02/2022			Bond Future	9.6566	91.1020	9.7335	90.7068	0.797	0.0000	0.0000	66,148
2021/10/18	2030	03/02/2022	9.43	Call	Bond Future	1,226.3600	1.2264	1,051.4400	1.0514	(14.263)	0	0	0
2021/10/18	2030	03/02/2022	9.43	Put	Bond Future	2,403.4300	2.4034	2,623.7400	2.6237	9.166	0	0	0
2021/10/18	2030	03/02/2022	9.44	Call	Bond Future	1,248.4000	1.2484	1,071.5200	1.0715	(14.169)	0	0	0
2021/10/18	2030	03/02/2022	9.44	Put	Bond Future	2,373.1200	2.3731	2,591.4700	2.5915	9.201	0	0	0

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2021/10/18	2030	03/02/2022	9.60	Call	Bond Future	1,627.7500	1.6278	1,419.9700	1.4200	(12.765)	0	0	1,000
2021/10/18	2030	03/02/2022	9.60	Put	Bond Future	1,919.9500	1.9200	2,107.4000	2.1074	9.763	0	0	0
2021/10/18	2030	03/02/2022	9.78	Call	Bond Future	2,120.2600	2.1203	1,879.2600	1.8793	(11.367)	0	0	0
2021/10/18	2030	03/02/2022	9.78	Put	Bond Future	1,487.3600	1.4874	1,641.5900	1.6416	10.369	0	0	101
2021/10/18	2030	03/02/2022	10.85	Call	Bond Future	6,173.8000	6.1738	5,811.3800	5.8114	(5.870)	0	0	0
2021/10/18	2030	03/02/2022	10.85	Put	Bond Future	283.4500	0.2834	316.2600	0.3163	11.575	0	0	1,000
2021/10/18	2030	05/05/2022	8.89	Put	Bond Future	5,611.2000	5.6112	5,932.3100	5.9323	5.723	0	0	0
2021/10/18	2030	05/05/2022	8.81	Put	Bond Future	5,973.7600	5.9738	6,302.8800	6.3029	5.509	0	0	0
2021/10/18	2030	05/05/2022	10.21	Call	Bond Future	3,224.3000	3.2243	2,963.7200	2.9637	(8.082)	0	0	0
2021/10/18	2030	05/05/2022	10.21	Put	Bond Future	1,598.3700	1.5984	1,737.8700	1.7379	8.728	0	0	0
2021/10/18	2030	05/05/2022	9.95	Call	Bond Future	2,470.1800	2.4702	2,243.9400	2.2439	(9.159)	0	0	0
2021/10/18	2030	05/05/2022	8.14	Call	Bond Future	125.4500	0.1254	100.8000	0.1008	(19.649)	0	0	1,800
2021/10/18	2030	05/05/2022	8.14	Put	Bond Future	9,330.3300	9.3303	9,705.7600	9.7058	4.024	0	0	0
2021/10/18	2030	05/05/2022	8.47	Call	Bond Future	243.1800	0.2432	200.1400	0.2001	(17.699)	0	0	1,073
2021/10/18	2030	05/05/2022			Bond Future	9.8792	92.1718	9.9599	91.7717	0.817	0.0000	0.0000	14,728
2021/10/18	2030	05/05/2022	8.89	Call	Bond Future	515.6300	0.5156	436.6600	0.4367	(15.315)	0	0	1,800
2021/10/18	2030	05/05/2022	9.35	Call	Bond Future	1,129.1600	1.1292	990.1000	0.9901	(12.315)	0	0	0
2021/10/18	2030	05/05/2022	9.35	Put	Bond Future	3,810.7700	3.8108	4,071.7900	4.0718	6.850	0	0	1,073
2021/10/18	2030	05/05/2022	10.19	Call	Bond Future	3,162.8300	3.1628	2,904.7600	2.9048	(8.159)	0	0	0
2021/10/18	2030	05/05/2022	10.19	Put	Bond Future	1,634.1300	1.6341	1,776.1400	1.7761	8.690	0	0	0
2021/10/18	2030	05/05/2022	10.20	Call	Bond Future	3,193.5000	3.1935	2,934.1700	2.9342	(8.121)	0	0	0
2021/10/18	2030	05/05/2022	10.20	Put	Bond Future	1,616.1700	1.6162	1,756.9200	1.7569	8.709	0	0	200
2021/10/18	2030	05/05/2022	8.81	Call	Bond Future	450.2600	0.4503	379.3000	0.3793	(15.760)	0	0	200
2021/10/18	2030	05/05/2022	11.04	Call	Bond Future	6,194.2700	6.1943	5,856.0000	5.8560	(5.461)	0	0	0
2021/10/18	2030	05/05/2022	11.04	Put	Bond Future	651.0600	0.6511	712.8700	0.7129	9.494	0	0	1,800
2021/10/18	2030	05/05/2022	9.95	Put	Bond Future	2,119.0700	2.1191	2,292.9100	2.2929	8.204	0	0	1,073
2021/10/18	2030	05/05/2022	7.73	Call	Bond Future	48.4900	0.0485	37.6600	0.0377	(22.335)	0	0	200
2021/10/18	2030	05/05/2022	7.73	Put	Bond Future	11,594.7000	11.5947	11,983.9500	11.9839	3.357	0	0	0
2021/10/18	2030	05/05/2022	8.47	Put	Bond Future	7,612.8400	7.6128	7,969.8800	7.9699	4.690	0	0	0
2021/10/18	2030	04/08/2022	9.56	Call	Bond Future	1,446.7300	1.4467	1,297.8800	1.2979	(10.289)	0	0	0
2021/10/18	2030	04/08/2022	9.56	Put	Bond Future	4,177.1200	4.1771	4,433.5000	4.4335	6.138	0	0	0
2021/10/18	2030	04/08/2022	10.95	Call	Bond Future	5,162.8000	5.1628	4,861.3100	4.8613	(5.840)	0	0	0
2021/10/18	2030	04/08/2022	10.95	Put	Bond Future	1,292.1100	1.2921	1,395.8500	1.3959	8.029	0	0	800
2021/10/18	2030	04/08/2022			Bond Future	10.1190	89.2382	10.2038	88.8330	0.838	0.0000	0.0000	0
2021/10/18	2030	04/08/2022	9.05	Call	Bond Future	726.8100	0.7268	635.6100	0.6356	(12.548)	0	0	800
2021/10/18	2030	04/08/2022	9.05	Put	Bond Future	6,041.7500	6.0417	6,355.7800	6.3558	5.198	0	0	0
2021/10/18	2030	04/08/2022	9.54	Call	Bond Future	1,410.6100	1.4106	1,264.2300	1.2642	(10.377)	0	0	0
2021/10/18	2030	04/08/2022	9.54	Put	Bond Future	4,240.6500	4.2406	4,499.5000	4.4995	6.104	0	0	0
2021/10/18	2030	04/08/2022	9.55	Call	Bond Future	1,428.6000	1.4286	1,280.9800	1.2810	(10.333)	0	0	0
2021/10/18	2030	04/08/2022	9.55	Put	Bond Future	4,208.8000	4.2088	4,466.4100	4.4664	6.121	0	0	0
2021/10/18	2030	04/08/2022	8.30	Call	Bond Future	226.7300	0.2267	190.9200	0.1909	(15.794)	0	0	800
2021/10/18	2030	04/08/2022	8.30	Put	Bond Future	9,512.1100	9.5121	9,881.5300	9.8815	3.884	0	0	0
2021/10/18	2030	03/11/2022	10.10	Call	Bond Future	47.0100	0.0470	47.0100	0.0470	0.000	0	0	0
2021/10/18	2030	03/11/2022	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2030	03/11/2022			Bond Future	10.0900	91.6040	10.0900	91.6040	0.000	0.0000	0.0000	0
2021/10/18	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2030	03/11/2022	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/10/18	2030	03/11/2022	10.08	Put	Bond Future	47.0400	0.0470	47.0400	0.0470	0.000	0	0	0
2021/10/18	2032	04/11/2021	9.83	Call	Bond Future	287.5800	0.2876	159.6600	0.1597	(44.482)	0	0	700
2021/10/18	2032	04/11/2021	11.69	Call	Bond Future	8,967.3500	8.9674	8,568.3200	8.5683	(4.450)	0	0	0
2021/10/18	2032	04/11/2021	11.70	Call	Bond Future	9,018.0400	9.0180	8,619.0100	8.6190	(4.425)	0	0	0
2021/10/18	2032	04/11/2021	11.71	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/10/18	2032	04/11/2021			Bond Future	10.0465	89.4654	10.1148	89.0664	0.680	0.0000	0.0000	91,690
2021/10/18	2032	04/11/2021	9.33	Call	Bond Future	6.7500	0.0068	1.6200	0.0016	(76.000)	0	0	700
2021/10/18	2032	04/11/2021	9.33	Put	Bond Future	4,344.4300	4.3444	4,738.3100	4.7383	9.066	0	0	0
2021/10/18	2032	04/11/2021	9.83	Put	Bond Future	1,569.1700	1.5692	1,840.2600	1.8403	17.276	0	0	0
2021/10/18	2032	04/11/2021	11.69	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/10/18	2032	04/11/2021	11.70	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/10/18	2032	04/11/2021	11.71	Call	Bond Future	9,068.6900	9.0687	8,669.6600	8.6697	(4.400)	0	0	0
2021/10/18	2032	04/11/2021	12.81	Call	Bond Future	14,379.8000	14.3798	13,980.7900	13.9808	(2.775)	0	0	0
2021/10/18	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/18	2032	03/02/2022	9.67	Call	Bond Future	539.6300	0.5396	438.9700	0.4390	(18.654)	0	0	0
2021/10/18	2032	03/02/2022	9.90	Put	Bond Future	3,022.7300	3.0227	3,277.9500	3.2780	8.443	0	0	900
2021/10/18	2032	03/02/2022	9.58	Call	Bond Future	417.0500	0.4170	333.5800	0.3336	(20.014)	0	0	400
2021/10/18	2032	03/02/2022	9.58	Put	Bond Future	4,388.8600	4.3889	4,709.3800	4.7094	7.303	0	0	0
2021/10/18	2032	03/02/2022	10.42	Call	Bond Future	2,399.6300	2.3996	2,143.7900	2.1438	(10.662)	0	0	0
2021/10/18	2032	03/02/2022	10.42	Put	Bond Future	1,487.1400	1.4871	1,635.2900	1.6353	9.962	0	0	0
2021/10/18	2032	03/02/2022	10.43	Call	Bond Future	2,433.3600	2.4334	2,175.6900	2.1757	(10.589)	0	0	0
2021/10/18	2032	03/02/2022	10.43	Put	Bond Future	1,464.8500	1.4649	1,611.1700	1.6112	9.989	0	0	0
2021/10/18	2032	03/02/2022	9.81	Call	Bond Future	774.1700	0.7742	644.7200	0.6447	(16.721)	0	0	0
2021/10/18	2032	03/02/2022	9.81	Put	Bond Future	3,372.7600	3.3728	3,647.3000	3.6473	8.140	0	0	198
2021/10/18	2032	03/02/2022	10.45	Put	Bond Future	1,421.0800	1.4211	1,563.7800	1.5638	10.042	0	0	198
2021/10/18	2032	03/02/2022	10.53	Call	Bond Future	2,782.6700	2.7827	2,507.3900	2.5074	(9.893)	0	0	0
2021/10/18	2032	03/02/2022	10.53	Put	Bond Future	1,256.6500	1.2567	1,385.3600	1.3854	10.242	0	0	210
2021/10/18	2032	03/02/2022	10.35	Put	Bond Future	1,650.8500	1.6509	1,812.1200	1.8121	9.769	0	0	400
2021/10/18	2032	03/02/2022	10.66	Call	Bond Future	3,267.3100	3.2673	2,971.1100	2.9711	(9.066)	0	0	0
2021/10/18	2032	03/02/2022	10.66	Put	Bond Future	1,023.7300	1.0237	1,131.5200	1.1315	10.529	0	0	97
2021/10/18	2032	03/02/2022	11.13	Call	Bond Future	5,258.9700	5.2590	4,907.9600	4.9080	(6.675)	0	0	0
2021/10/18	2032	03/02/2022	11.13	Put	Bond Future	487.5100	0.4875	540.4900	0.5405	10.867	0	0	210
2021/10/18	2032	03/02/2022	10.65	Call	Bond Future	3,228.9800	3.2290	2,934.3200	2.9343	(9.125)	0	0	0
2021/10/18	2032	03/02/2022	10.65	Put	Bond Future	1,040.3100	1.0403	1,149.6400	1.1496	10.509	0	0	1,050
2021/10/18	2032	03/02/2022	8.91	Put	Bond Future	8,194.5700	8.1946	8,581.6000	8.5816	4.723	0	0	0
2021/10/18	2032	03/02/2022			Bond Future	10.2583	90.4699	10.3296	90.0659	0.695	0.0000	0.0000	101,764
2021/10/18	2032	03/02/2022	9.62	Call	Bond Future	468.8600	0.4689	377.9100	0.3779	(19.398)	0	0	210
2021/10/18	2032	03/02/2022	9.62	Put	Bond Future	4,199.8600	4.1999	4,512.9000	4.5129	7.454	0	0	0
2021/10/18	2032	03/02/2022	9.67	Put	Bond Future	3,970.8000	3.9708	4,274.1300	4.2741	7.639	0	0	1,050
2021/10/18	2032	03/02/2022	9.90	Call	Bond Future	954.0000	0.9540	805.2300	0.8052	(15.594)	0	0	900
2021/10/18	2032	03/02/2022	10.14	Call	Bond Future	1,541.4500	1.5415	1,341.0200	1.3410	(13.003)	0	0	0
2021/10/18	2032	03/02/2022	10.14	Put	Bond Future	2,217.4200	2.2174	2,420.9800	2.4210	9.180	0	0	97
2021/10/18	2032	03/02/2022	10.45	Call	Bond Future	2,501.4800	2.5015	2,240.1900	2.2402	(10.445)	0	0	0
2021/10/18	2032	03/02/2022	10.35	Call	Bond Future	2,169.8500	2.1699	1,927.1300	1.9271	(11.186)	0	0	0
2021/10/18	2032	03/02/2022	10.90	Call	Bond Future	4,246.7900	4.2468	3,918.5900	3.9186	(7.728)	0	0	0
2021/10/18	2032	03/02/2022	10.90	Put	Bond Future	699.5400	0.6995	775.3300	0.7753	10.834	0	0	900
2021/10/18	2032	03/02/2022	10.44	Call	Bond Future	2,467.3100	2.4673	2,207.8200	2.2078	(10.517)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	2032	03/02/2022	10.44	Put	Bond Future	1,442.8300	1.4428	1,587.3300	1.5873	10.015	0	0	0
2021/10/18	2032	03/02/2022	10.95	Call	Bond Future	4,461.7200	4.4617	4,127.9300	4.1279	(7.481)	0	0	0
2021/10/18	2032	03/02/2022	10.95	Put	Bond Future	646.2700	0.6463	716.4700	0.7165	10.862	0	0	400
2021/10/18	2032	03/02/2022	8.91	Call	Bond Future	60.5500	0.0605	43.5900	0.0436	(28.010)	0	0	198
2021/10/18	2032	03/02/2022	9.14	Call	Bond Future	122.1900	0.1222	91.2200	0.0912	(25.346)	0	0	97
2021/10/18	2032	03/02/2022	9.14	Put	Bond Future	6,799.6100	6.7996	7,172.6300	7.1726	5.486	0	0	0
2021/10/18	2032	03/02/2022	9.57	Call	Bond Future	404.6400	0.4046	323.0100	0.3230	(20.173)	0	0	1,050
2021/10/18	2032	03/02/2022	9.57	Put	Bond Future	4,436.7900	4.4368	4,759.1500	4.7592	7.266	0	0	0
2021/10/18	2032	05/05/2022	11.03	Call	Bond Future	4,278.6900	4.2787	3,981.5900	3.9816	(6.944)	0	0	0
2021/10/18	2032	05/05/2022	11.03	Put	Bond Future	1,287.3500	1.2874	1,399.2100	1.3992	8.689	0	0	0
2021/10/18	2032	05/05/2022	11.18	Call	Bond Future	4,859.3300	4.8593	4,546.3200	4.5463	(6.441)	0	0	0
2021/10/18	2032	05/05/2022	11.18	Put	Bond Future	1,084.7400	1.0847	1,180.6900	1.1807	8.845	0	0	780
2021/10/18	2032	05/05/2022	10.98	Call	Bond Future	4,091.7900	4.0918	3,800.4400	3.8004	(7.120)	0	0	0
2021/10/18	2032	05/05/2022	10.98	Put	Bond Future	1,363.7500	1.3638	1,481.3600	1.4814	8.624	0	0	993
2021/10/18	2032	05/05/2022	11.02	Put	Bond Future	1,301.8100	1.3018	1,414.8000	1.4148	8.679	0	0	0
2021/10/18	2032	05/05/2022	10.29	Put	Bond Future	2,927.8500	2.9279	3,143.0000	3.1430	7.348	0	0	0
2021/10/18	2032	05/05/2022			Bond Future	10.4741	87.3855	10.5486	86.9765	0.711	0.0000	0.0000	20,384
2021/10/18	2032	05/05/2022	11.02	Call	Bond Future	4,240.5800	4.2406	3,944.6100	3.9446	(6.979)	0	0	0
2021/10/18	2032	05/05/2022	10.18	Call	Bond Future	1,625.5500	1.6256	1,449.5800	1.4496	(10.825)	0	0	780
2021/10/18	2032	05/05/2022	10.18	Put	Bond Future	3,266.1800	3.2662	3,499.1700	3.4992	7.133	0	0	0
2021/10/18	2032	05/05/2022	10.29	Call	Bond Future	1,905.7200	1.9057	1,711.9100	1.7119	(10.170)	0	0	993
2021/10/18	2032	05/05/2022	11.04	Call	Bond Future	4,316.6800	4.3167	4,018.4600	4.0185	(6.909)	0	0	0
2021/10/18	2032	05/05/2022	11.04	Put	Bond Future	1,272.8200	1.2728	1,383.5600	1.3836	8.700	0	0	0
2021/10/18	2032	05/05/2022	9.58	Call	Bond Future	565.0300	0.5650	480.3600	0.4804	(14.985)	0	0	780
2021/10/18	2032	05/05/2022	9.58	Put	Bond Future	5,683.8500	5.6838	6,008.1400	6.0081	5.705	0	0	0
2021/10/18	2032	04/08/2022	10.22	Call	Bond Future	1,737.1700	1.7372	1,574.0400	1.5740	(9.391)	0	0	0
2021/10/18	2032	04/08/2022	10.20	Put	Bond Future	4,412.2600	4.4123	4,665.8700	4.6659	5.748	0	0	0
2021/10/18	2032	04/08/2022	10.21	Put	Bond Future	4,378.1500	4.3781	4,630.4500	4.6305	5.763	0	0	0
2021/10/18	2032	04/08/2022	8.97	Call	Bond Future	246.9500	0.2470	209.4200	0.2094	(15.197)	0	0	800
2021/10/18	2032	04/08/2022	8.97	Put	Bond Future	10,178.4900	10.1785	10,555.0800	10.5551	3.700	0	0	0
2021/10/18	2032	04/08/2022	9.72	Call	Bond Future	848.0600	0.8481	748.1900	0.7482	(11.776)	0	0	800
2021/10/18	2032	04/08/2022	9.72	Put	Bond Future	6,292.6200	6.2926	6,606.8700	6.6069	4.994	0	0	0
2021/10/18	2032	04/08/2022			Bond Future	10.6986	88.3968	10.7764	87.9827	0.727	0.0000	0.0000	0
2021/10/18	2032	04/08/2022	10.22	Put	Bond Future	4,344.2400	4.3442	4,595.2300	4.5952	5.778	0	0	0
2021/10/18	2032	04/08/2022	11.60	Call	Bond Future	5,971.8500	5.9718	5,655.8600	5.6559	(5.291)	0	0	0
2021/10/18	2032	04/08/2022	11.60	Put	Bond Future	1,335.4800	1.3355	1,433.6100	1.4336	7.348	0	0	800
2021/10/18	2032	04/08/2022	10.20	Call	Bond Future	1,693.9700	1.6940	1,533.4600	1.5335	(9.475)	0	0	0
2021/10/18	2032	04/08/2022	11.89	Call	Bond Future	7,102.4100	7.1024	6,766.1800	6.7662	(4.734)	0	0	0
2021/10/18	2032	04/08/2022	11.89	Put	Bond Future	1,046.4300	1.0464	1,124.3200	1.1243	7.443	0	0	0
2021/10/18	2032	04/08/2022	10.21	Call	Bond Future	1,715.4900	1.7155	1,553.6700	1.5537	(9.433)	0	0	0
2021/10/18	2032	03/11/2022			Bond Future	10.6600	86.7813	10.6600	86.7813	0.000	0.0000	0.0000	0
2021/10/18	2033	04/11/2021			Bond Future	108.9673	108.9673	108.3044	108.3044	(0.608)	0.0000	0.0000	2,117
2021/10/18	2033	03/02/2022			Bond Future	110.2178	110.2178	109.5467	109.5467	(0.609)	0.0000	0.0000	7,143
2021/10/18	2033	05/05/2022			Bond Future	110.2582	110.2582	109.5792	109.5792	(0.616)	0.0000	0.0000	2,121
2021/10/18	2033	04/08/2022			Bond Future	111.6232	111.6232	110.9358	110.9358	(0.616)	0.0000	0.0000	0
2021/10/18	2033	03/11/2022			Bond Future	111.5500	111.5500	111.5500	111.5500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	2037	04/11/2021	11.49	Call	Bond Future	4,952.2800	4.9523	4,635.0000	4.6350	(6.407)	0	0	600
2021/10/18	2037	04/11/2021	11.49	Put	Bond Future	24.9800	0.0250	21.0000	0.0210	(15.933)	0	0	0
2021/10/18	2037	04/11/2021	12.30	Call	Bond Future	9,531.6100	9.5316	9,218.2300	9.2182	(3.288)	0	0	0
2021/10/18	2037	04/11/2021	12.30	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	600
2021/10/18	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2037	04/11/2021	12.83	Call	Bond Future	12,324.6000	12.3246	12,011.3000	12.0113	(2.542)	0	0	0
2021/10/18	2037	04/11/2021			Bond Future	10.6989	85.9572	10.7471	85.6439	0.451	0.0000	0.0000	71,143
2021/10/18	2037	04/11/2021	12.81	Call	Bond Future	12,222.1700	12.2222	11,908.8700	11.9089	(2.563)	0	0	0
2021/10/18	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2037	04/11/2021	12.82	Call	Bond Future	12,273.4100	12.2734	11,960.1100	11.9601	(2.553)	0	0	0
2021/10/18	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2037	03/02/2022	11.46	Call	Bond Future	4,367.8300	4.3678	4,109.3600	4.1094	(5.918)	0	0	0
2021/10/18	2037	03/02/2022	11.47	Put	Bond Future	906.2700	0.9063	964.1500	0.9642	6.387	0	0	0
2021/10/18	2037	03/02/2022	11.45	Call	Bond Future	4,322.3500	4.3224	4,064.8100	4.0648	(5.958)	0	0	0
2021/10/18	2037	03/02/2022			Bond Future	10.8981	82.6682	10.9484	82.3509	0.461	0.0000	0.0000	96,421
2021/10/18	2037	03/02/2022	11.46	Put	Bond Future	920.1900	0.9202	978.9900	0.9790	6.390	0	0	0
2021/10/18	2037	03/02/2022	11.47	Call	Bond Future	4,413.3000	4.4133	4,153.9100	4.1539	(5.877)	0	0	0
2021/10/18	2037	03/02/2022	11.45	Put	Bond Future	934.1700	0.9342	993.9000	0.9939	6.394	0	0	0
2021/10/18	2037	05/05/2022	11.83	Call	Bond Future	5,541.0600	5.5411	5,287.6100	5.2876	(4.574)	0	0	0
2021/10/18	2037	05/05/2022	11.84	Put	Bond Future	1,215.4300	1.2154	1,282.4200	1.2824	5.512	0	0	0
2021/10/18	2037	05/05/2022	11.82	Call	Bond Future	5,497.1800	5.4972	5,244.4500	5.2445	(4.597)	0	0	0
2021/10/18	2037	05/05/2022			Bond Future	11.1010	83.6390	11.1533	83.3179	0.471	0.0000	0.0000	11,855
2021/10/18	2037	05/05/2022	11.83	Put	Bond Future	1,228.2300	1.2282	1,295.9300	1.2959	5.512	0	0	0
2021/10/18	2037	05/05/2022	11.84	Call	Bond Future	5,585.0200	5.5850	5,330.8600	5.3309	(4.551)	0	0	0
2021/10/18	2037	05/05/2022	11.82	Put	Bond Future	1,241.1700	1.2412	1,309.5900	1.3096	5.513	0	0	0
2021/10/18	2037	04/08/2022	10.89	Call	Bond Future	2,026.6700	2.0267	1,887.4700	1.8875	(6.868)	0	0	0
2021/10/18	2037	04/08/2022	10.89	Put	Bond Future	4,635.9400	4.6359	4,821.9900	4.8220	4.013	0	0	0
2021/10/18	2037	04/08/2022	10.90	Call	Bond Future	2,051.9200	2.0519	1,911.6600	1.9117	(6.836)	0	0	0
2021/10/18	2037	04/08/2022	10.91	Put	Bond Future	4,561.5700	4.5616	4,745.4800	4.7455	4.032	0	0	0
2021/10/18	2037	04/08/2022			Bond Future	11.3159	80.3515	11.3704	80.0262	0.482	0.0000	0.0000	0
2021/10/18	2037	04/08/2022	11.42	Call	Bond Future	3,567.3600	3.5674	3,374.2800	3.3743	(5.412)	0	0	0
2021/10/18	2037	04/08/2022	11.42	Put	Bond Future	2,948.1500	2.9481	3,080.3200	3.0803	4.483	0	0	50
2021/10/18	2037	04/08/2022	10.90	Put	Bond Future	4,598.4900	4.5985	4,783.4800	4.7835	4.023	0	0	50
2021/10/18	2037	04/08/2022	10.91	Call	Bond Future	2,077.6200	2.0776	1,936.2800	1.9363	(6.803)	0	0	0
2021/10/18	2037	04/08/2022	10.10	Call	Bond Future	654.7500	0.6547	591.6500	0.5916	(9.637)	0	0	50
2021/10/18	2037	04/08/2022	10.10	Put	Bond Future	8,446.1800	8.4462	8,708.3300	8.7083	3.104	0	0	0
2021/10/18	2037	03/11/2022	11.32	Call	Bond Future	59.5400	0.0595	59.5400	0.0595	0.000	0	0	0
2021/10/18	2037	03/11/2022	11.30	Put	Bond Future	59.6100	0.0596	59.6100	0.0596	0.000	0	0	0
2021/10/18	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2037	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2037	03/11/2022			Bond Future	11.3100	82.6285	11.3100	82.6285	0.000	0.0000	0.0000	0
2021/10/18	2037	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2038	04/11/2021			Bond Future	121.8759	121.8759	121.6813	121.6813	(0.160)	0.0000	0.0000	3,196
2021/10/18	2038	03/02/2022			Bond Future	121.4929	121.4929	121.2959	121.2959	(0.162)	0.0000	0.0000	4,177
2021/10/18	2038	05/05/2022			Bond Future	122.9480	122.9480	122.7483	122.7483	(0.162)	0.0000	0.0000	677
2021/10/18	2038	04/08/2022			Bond Future	122.6502	122.6502	122.4497	122.4497	(0.164)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	2038	03/11/2022			Bond Future	122.0000	122.0000	122.0000	122.0000	0.000	0.0000	0.0000	0
2021/10/18	2040	04/11/2021	12.89	Call	Bond Future	12,676.6100	12.6766	12,375.5600	12.3756	(2.375)	0	0	0
2021/10/18	2040	04/11/2021	12.89	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/18	2040	04/11/2021	12.90	Call	Bond Future	12,730.5200	12.7305	12,429.4700	12.4295	(2.365)	0	0	0
2021/10/18	2040	04/11/2021	12.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/18	2040	04/11/2021			Bond Future	10.8278	88.0305	10.8710	87.7295	0.399	0.0000	0.0000	52,816
2021/10/18	2040	04/11/2021	12.91	Call	Bond Future	12,784.3600	12.7844	12,483.3100	12.4833	(2.355)	0	0	0
2021/10/18	2040	04/11/2021	12.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/18	2040	03/02/2022	11.57	Put	Bond Future	959.4600	0.9595	1,013.6300	1.0136	5.646	0	0	0
2021/10/18	2040	03/02/2022	11.58	Put	Bond Future	944.6400	0.9446	997.9200	0.9979	5.640	0	0	0
2021/10/18	2040	03/02/2022	11.59	Call	Bond Future	4,649.7400	4.6497	4,397.2900	4.3973	(5.429)	0	0	0
2021/10/18	2040	03/02/2022			Bond Future	11.0220	84.5145	11.0671	84.2096	0.409	0.0000	0.0000	54,456
2021/10/18	2040	03/02/2022	11.57	Call	Bond Future	4,552.5200	4.5525	4,301.8300	4.3018	(5.507)	0	0	0
2021/10/18	2040	03/02/2022	11.58	Call	Bond Future	4,600.9900	4.6010	4,349.4100	4.3494	(5.468)	0	0	0
2021/10/18	2040	03/02/2022	11.59	Put	Bond Future	930.1800	0.9302	982.5900	0.9826	5.634	0	0	0
2021/10/18	2040	05/05/2022	11.91	Put	Bond Future	1,401.1600	1.4012	1,466.9100	1.4669	4.693	0	0	0
2021/10/18	2040	05/05/2022	11.92	Call	Bond Future	5,815.5500	5.8155	5,572.0000	5.5720	(4.188)	0	0	0
2021/10/18	2040	05/05/2022	11.92	Put	Bond Future	1,386.8400	1.3868	1,451.9100	1.4519	4.692	0	0	0
2021/10/18	2040	05/05/2022	13.04	Call	Bond Future	11,224.8500	11.2248	10,935.2800	10.9353	(2.580)	0	0	0
2021/10/18	2040	05/05/2022	13.04	Put	Bond Future	462.8600	0.4629	481.9100	0.4819	4.116	0	0	1,200
2021/10/18	2040	05/05/2022	10.57	Call	Bond Future	1,114.7200	1.1147	1,015.5300	1.0155	(8.898)	0	0	1,200
2021/10/18	2040	05/05/2022	10.57	Put	Bond Future	5,579.5000	5.5795	5,788.9300	5.7889	3.754	0	0	0
2021/10/18	2040	05/05/2022			Bond Future	11.2192	85.5070	11.2661	85.1984	0.418	0.0000	0.0000	8,550
2021/10/18	2040	05/05/2022	11.91	Call	Bond Future	5,769.3400	5.7693	5,526.4700	5.5265	(4.210)	0	0	0
2021/10/18	2040	05/05/2022	9.82	Call	Bond Future	231.5200	0.2315	201.2000	0.2012	(13.096)	0	0	1,200
2021/10/18	2040	05/05/2022	9.82	Put	Bond Future	10,335.2200	10.3352	10,613.5200	10.6135	2.693	0	0	0
2021/10/18	2040	05/05/2022	11.90	Call	Bond Future	5,723.4100	5.7234	5,481.2500	5.4813	(4.231)	0	0	0
2021/10/18	2040	05/05/2022	11.90	Put	Bond Future	1,415.8400	1.4158	1,482.3000	1.4823	4.694	0	0	0
2021/10/18	2040	04/08/2022	11.05	Call	Bond Future	2,308.1100	2.3081	2,167.1100	2.1671	(6.109)	0	0	0
2021/10/18	2040	04/08/2022	11.05	Put	Bond Future	4,787.5200	4.7875	4,959.0300	4.9590	3.582	0	0	0
2021/10/18	2040	04/08/2022			Bond Future	11.4280	81.9904	11.4769	81.6779	0.428	0.0000	0.0000	0
2021/10/18	2040	04/08/2022	11.03	Call	Bond Future	2,253.2900	2.2533	2,114.3500	2.1144	(6.166)	0	0	0
2021/10/18	2040	04/08/2022	11.03	Put	Bond Future	4,867.1700	4.8672	5,040.7400	5.0407	3.566	0	0	0
2021/10/18	2040	04/08/2022	11.04	Call	Bond Future	2,280.7500	2.2807	2,140.7800	2.1408	(6.137)	0	0	0
2021/10/18	2040	04/08/2022	11.04	Put	Bond Future	4,827.3500	4.8274	4,999.8900	4.9999	3.574	0	0	0
2021/10/18	2040	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2040	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2040	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2040	03/11/2022			Bond Future	11.4000	84.4793	11.4000	84.4793	0.000	0.0000	0.0000	0
2021/10/18	2040	03/11/2022	11.39	Put	Bond Future	64.1400	0.0641	64.1400	0.0641	0.000	0	0	0
2021/10/18	2040	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2040	03/11/2022	11.41	Call	Bond Future	64.0700	0.0641	64.0700	0.0641	0.000	0	0	0
2021/10/18	2044	04/11/2021	12.91	Call	Bond Future	12,720.0100	12.7200	12,484.0100	12.4840	(1.855)	0	0	0
2021/10/18	2044	04/11/2021	12.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/18	2044	04/11/2021			Bond Future	10.8506	84.8625	10.8839	84.6266	0.306	0.0000	0.0000	22,206
2021/10/18	2044	04/11/2021	12.89	Call	Bond Future	12,612.9900	12.6130	12,376.9800	12.3770	(1.871)	0	0	0

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2021/10/18	2044	04/11/2021	12.89	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/18	2044	04/11/2021	12.90	Call	Bond Future	12,666.5300	12.6665	12,430.5300	12.4305	(1.863)	0	0	0
2021/10/18	2044	04/11/2021	12.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/18	2044	03/02/2022	11.59	Call	Bond Future	4,637.9500	4.6380	4,434.1800	4.4342	(4.394)	0	0	0
2021/10/18	2044	03/02/2022	11.59	Put	Bond Future	946.1500	0.9461	981.4700	0.9815	3.733	0	0	0
2021/10/18	2044	03/02/2022	11.60	Call	Bond Future	4,687.2500	4.6873	4,482.8200	4.4828	(4.361)	0	0	0
2021/10/18	2044	03/02/2022	11.60	Put	Bond Future	931.5500	0.9316	966.2100	0.9662	3.721	0	0	0
2021/10/18	2044	03/02/2022			Bond Future	11.0349	81.4360	11.0696	81.1969	0.314	0.0000	0.0000	42,635
2021/10/18	2044	03/02/2022	11.61	Call	Bond Future	4,736.6800	4.7367	4,531.6000	4.5316	(4.330)	0	0	0
2021/10/18	2044	03/02/2022	11.61	Put	Bond Future	917.1700	0.9172	951.1800	0.9512	3.708	0	0	0
2021/10/18	2044	05/05/2022	11.91	Call	Bond Future	5,813.9700	5.8140	5,618.3800	5.6184	(3.364)	0	0	0
2021/10/18	2044	05/05/2022	11.91	Put	Bond Future	1,399.4200	1.3994	1,445.8800	1.4459	3.320	0	0	0
2021/10/18	2044	05/05/2022	11.92	Call	Bond Future	5,860.6400	5.8606	5,664.5300	5.6645	(3.346)	0	0	0
2021/10/18	2044	05/05/2022	11.92	Put	Bond Future	1,385.0100	1.3850	1,430.9500	1.4309	3.317	0	0	0
2021/10/18	2044	05/05/2022			Bond Future	11.2216	82.3925	11.2577	82.1504	0.322	0.0000	0.0000	5,735
2021/10/18	2044	05/05/2022	11.93	Call	Bond Future	5,907.3800	5.9074	5,710.7500	5.7108	(3.329)	0	0	0
2021/10/18	2044	05/05/2022	11.93	Put	Bond Future	1,370.7600	1.3708	1,416.1800	1.4162	3.313	0	0	0
2021/10/18	2044	04/08/2022	11.08	Call	Bond Future	2,411.6200	2.4116	2,294.0100	2.2940	(4.877)	0	0	0
2021/10/18	2044	04/08/2022	11.08	Put	Bond Future	4,677.4700	4.6775	4,805.0300	4.8050	2.727	0	0	0
2021/10/18	2044	04/08/2022	11.09	Call	Bond Future	2,440.4500	2.4404	2,322.0200	2.3220	(4.853)	0	0	0
2021/10/18	2044	04/08/2022	11.09	Put	Bond Future	4,637.8800	4.6379	4,764.6200	4.7646	2.733	0	0	0
2021/10/18	2044	04/08/2022			Bond Future	11.4188	78.9651	11.4565	78.7199	0.330	0.0000	0.0000	0
2021/10/18	2044	04/08/2022	11.10	Call	Bond Future	2,469.1800	2.4692	2,349.9400	2.3499	(4.829)	0	0	0
2021/10/18	2044	04/08/2022	11.10	Put	Bond Future	4,598.2900	4.5983	4,724.2200	4.7242	2.739	0	0	0
2021/10/18	2044	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2044	03/11/2022	11.41	Call	Bond Future	65.3500	0.0654	65.3500	0.0654	0.000	0	0	0
2021/10/18	2044	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2044	03/11/2022			Bond Future	11.4000	81.3110	11.4000	81.3110	0.000	0.0000	0.0000	0
2021/10/18	2044	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2044	03/11/2022	11.39	Put	Bond Future	65.4400	0.0654	65.4400	0.0654	0.000	0	0	0
2021/10/18	2044	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	2046	04/11/2021			Bond Future	109.3314	109.3314	109.0006	109.0006	(0.303)	0.0000	0.0000	9,554
2021/10/18	2046	03/02/2022			Bond Future	110.5860	110.5860	110.2508	110.2508	(0.303)	0.0000	0.0000	13,054
2021/10/18	2046	05/05/2022			Bond Future	110.0258	110.0258	109.6873	109.6873	(0.308)	0.0000	0.0000	171
2021/10/18	2046	04/08/2022			Bond Future	111.3881	111.3881	111.0454	111.0454	(0.308)	0.0000	0.0000	0
2021/10/18	2046	03/11/2022			Bond Future	111.4100	111.4100	111.4100	111.4100	0.000	0.0000	0.0000	0
2021/10/18	2050	04/11/2021			Bond Future	112.3146	112.3146	112.1455	112.1455	(0.151)	0.0000	0.0000	3,193
2021/10/18	2050	03/02/2022			Bond Future	111.6225	111.6225	111.4511	111.4511	(0.154)	0.0000	0.0000	7,284
2021/10/18	2050	05/05/2022			Bond Future	112.9594	112.9594	112.7858	112.7858	(0.154)	0.0000	0.0000	379
2021/10/18	2050	04/08/2022			Bond Future	112.3379	112.3379	112.1637	112.1637	(0.155)	0.0000	0.0000	0
2021/10/18	2050	03/11/2022			Bond Future	112.9100	112.9100	112.9100	112.9100	0.000	0.0000	0.0000	0
2021/10/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/10/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	AL37	04/11/2021			Index Future	795.8690	795.8690	791.5780	791.5780	(0.539)	0.0000	0.0000	0
2021/10/18	AL37	03/02/2022			Index Future	804.8050	804.8050	800.4530	800.4530	(0.541)	0.0000	0.0000	0
2021/10/18	AL37	05/05/2022			Index Future	814.2460	814.2460	809.8380	809.8380	(0.541)	0.0000	0.0000	0
2021/10/18	AL37	04/08/2022			Index Future	824.0290	824.0290	819.5640	819.5640	(0.542)	0.0000	0.0000	0
2021/10/18	AL37	03/11/2022			Index Future	825.5400	825.5400	825.5400	825.5400	0.000	0.0000	0.0000	0
2021/10/18	AL7T	04/11/2021			Index Future	904.2250	904.2250	900.6040	900.6040	(0.400)	0.0000	0.0000	0
2021/10/18	AL7T	03/02/2022			Index Future	914.3770	914.3770	910.7010	910.7010	(0.402)	0.0000	0.0000	0
2021/10/18	AL7T	05/05/2022			Index Future	925.1040	925.1040	921.3790	921.3790	(0.403)	0.0000	0.0000	0
2021/10/18	AL7T	04/08/2022			Index Future	936.2180	936.2180	932.4450	932.4450	(0.403)	0.0000	0.0000	0
2021/10/18	AL7T	03/11/2022			Index Future	937.6700	937.6700	937.6700	937.6700	0.000	0.0000	0.0000	0
2021/10/18	ALBI	04/11/2021			Index Future	801.4140	801.4140	798.4830	798.4830	(0.366)	0.0000	0.0000	115
2021/10/18	ALBI	03/02/2022			Index Future	810.4120	810.4120	807.4360	807.4360	(0.367)	0.0000	0.0000	136
2021/10/18	ALBI	05/05/2022			Index Future	819.9190	819.9190	816.9020	816.9020	(0.368)	0.0000	0.0000	29
2021/10/18	ALBI	04/08/2022			Index Future	829.7700	829.7700	826.7140	826.7140	(0.368)	0.0000	0.0000	0
2021/10/18	ALBI	03/11/2022			Index Future	831.0000	831.0000	831.0000	831.0000	0.000	0.0000	0.0000	0
2021/10/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/10/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/18	ES33	04/11/2021			Bond Future	11.4343	75.9247	11.4770	75.7018	0.373	0.0000	0.0000	0
2021/10/18	ES33	03/02/2022			Bond Future	11.6837	76.7960	11.7283	76.5702	0.382	0.0000	0.0000	263
2021/10/18	ES33	05/05/2022			Bond Future	11.9333	73.9385	11.9799	73.7098	0.390	0.0000	0.0000	87
2021/10/18	ES33	04/08/2022			Bond Future	12.1938	74.8064	12.2424	74.5747	0.399	0.0000	0.0000	0
2021/10/18	ES33	03/11/2022			Bond Future	12.1900	73.2763	12.1900	73.2763	0.000	0.0000	0.0000	0
2021/10/18	ES42	04/11/2021			Bond Future	11.9043	74.4283	11.9473	74.1733	0.361	0.0000	0.0000	0
2021/10/18	ES42	03/02/2022			Bond Future	12.1312	75.2824	12.1760	75.0242	0.370	0.0000	0.0000	3,587
2021/10/18	ES42	05/05/2022			Bond Future	12.3662	71.9256	12.4131	71.6641	0.380	0.0000	0.0000	1,192
2021/10/18	ES42	04/08/2022			Bond Future	12.6046	72.7684	12.6537	72.5036	0.389	0.0000	0.0000	0
2021/10/18	ES42	03/11/2022			Bond Future	12.5800	70.9040	12.5800	70.9040	0.000	0.0000	0.0000	0
2021/10/18	GOVI	04/11/2021	728.40	Call	GOVI	627,720.0000	62.7720	598,420.0000	59.8420	(4.668)	0	0	0
2021/10/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	04/11/2021	728.41	Call	GOVI	627,620.0000	62.7620	598,320.0000	59.8320	(4.668)	0	0	0
2021/10/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	GOVI	04/11/2021			GOVI	791.1720	791.1720	788.2420	788.2420	(0.370)	0.0000	0.0000	57
2021/10/18	GOVI	04/11/2021	728.42	Call	GOVI	627,520.0000	62.7520	598,220.0000	59.8220	(4.669)	0	0	0
2021/10/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/02/2022	792.76	Call	GOVI	72,950.0000	7.2950	43,200.0000	4.3200	(40.781)	0	0	0
2021/10/18	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/02/2022			GOVI	800.0550	800.0550	797.0800	797.0800	(0.372)	0.0000	0.0000	932
2021/10/18	GOVI	03/02/2022	792.74	Call	GOVI	73,150.0000	7.3150	43,400.0000	4.3400	(40.670)	0	0	0
2021/10/18	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/02/2022	792.75	Call	GOVI	73,050.0000	7.3050	43,300.0000	4.3300	(40.726)	0	0	0
2021/10/18	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	05/05/2022	788.25	Call	GOVI	211,910.0000	21.1910	181,750.0000	18.1750	(14.232)	0	0	0
2021/10/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	05/05/2022			GOVI	809.4410	809.4410	806.4250	806.4250	(0.373)	0.0000	0.0000	0
2021/10/18	GOVI	05/05/2022	788.23	Call	GOVI	212,110.0000	21.2110	181,950.0000	18.1950	(14.219)	0	0	0
2021/10/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	05/05/2022	788.24	Call	GOVI	212,010.0000	21.2010	181,850.0000	18.1850	(14.226)	0	0	0
2021/10/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	04/08/2022	819.28	Put	GOVI	1,140.0000	0.1140	31,700.0000	3.1700	2680.702	0	0	0
2021/10/18	GOVI	04/08/2022			GOVI	819.1660	819.1660	816.1100	816.1100	(0.373)	0.0000	0.0000	0
2021/10/18	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	04/08/2022	819.26	Put	GOVI	940.0000	0.0940	31,500.0000	3.1500	3251.064	0	0	0
2021/10/18	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	04/08/2022	819.27	Put	GOVI	1,040.0000	0.1040	31,600.0000	3.1600	2938.462	0	0	0
2021/10/18	GOVI	03/11/2022	820.41	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/10/18	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/11/2022			GOVI	820.4200	820.4200	820.4200	820.4200	0.000	0.0000	0.0000	0
2021/10/18	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	GOVI	03/11/2022	820.43	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/10/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/18	IGOV	04/11/2021			Index Future	298.0520	298.0520	297.3960	297.3960	(0.220)	0.0000	0.0000	31
2021/10/18	IGOV	03/02/2022			Index Future	301.4720	301.4720	300.8050	300.8050	(0.221)	0.0000	0.0000	485
2021/10/18	IGOV	05/05/2022			Index Future	305.0820	305.0820	304.4040	304.4040	(0.222)	0.0000	0.0000	16
2021/10/18	IGOV	04/08/2022			Index Future	308.8190	308.8190	308.1320	308.1320	(0.222)	0.0000	0.0000	0
2021/10/18	IGOV	03/11/2022			Index Future	308.7300	308.7300	308.7300	308.7300	0.000	0.0000	0.0000	0
2021/10/18	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/18	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2021/10/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/18	JBAF	20/10/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/10/18	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7500	96.2500	0.536	0.0000	0.0000	50,000
2021/10/18	JBAF	15/12/2021			Jibar Tradeable Future	4.0050	95.9950	4.0650	95.9350	1.498	0.0000	0.0000	0
2021/10/18	JBAF	19/01/2022			Jibar Tradeable Future	4.0800	95.9200	4.1400	95.8600	1.471	0.0000	0.0000	0
2021/10/18	JBAF	16/02/2022			Jibar Tradeable Future	4.3600	95.6400	4.4700	95.5300	2.523	0.0000	0.0000	0
2021/10/18	JBAF	16/03/2022			Jibar Tradeable Future	4.4250	95.5750	4.5850	95.4150	3.616	0.0000	0.0000	0
2021/10/18	JBAF	15/06/2022			Jibar Tradeable Future	5.0250	94.9750	5.1900	94.8100	3.284	0.0000	0.0000	72
2021/10/18	JBAF	21/09/2022			Jibar Tradeable Future	5.2300	94.7700	5.4050	94.5950	3.346	0.0000	0.0000	0
2021/10/18	JBAF	21/12/2022			Jibar Tradeable Future	5.8800	94.1200	6.0700	93.9300	3.231	0.0000	0.0000	68
2021/10/18	JBAF	15/03/2023			Jibar Tradeable Future	6.0450	93.9550	6.2500	93.7500	3.391	0.0000	0.0000	0
2021/10/18	JBAF	21/06/2023			Jibar Tradeable Future	6.4750	93.5250	6.6850	93.3150	3.243	0.0000	0.0000	0
2021/10/18	JBAF	20/09/2023			Jibar Tradeable Future	6.6850	93.3150	6.9100	93.0900	3.366	0.0000	0.0000	0
2021/10/18	R023	04/11/2021	4.90	Call	Bond Future	0.2500	0.0003	0.0200	0.0000	(92.000)	0	0	0
2021/10/18	R023	04/11/2021	4.90	Put	Bond Future	632.4500	0.6324	735.1500	0.7352	16.238	0	0	0
2021/10/18	R023	04/11/2021	4.91	Call	Bond Future	0.2900	0.0003	0.0200	0.0000	(93.103)	0	0	0
2021/10/18	R023	04/11/2021	4.91	Put	Bond Future	619.6500	0.6197	722.3100	0.7223	16.567	0	0	0
2021/10/18	R023	04/11/2021			Bond Future	5.3943	104.4204	5.4752	104.3174	1.500	0.0000	0.0000	6,979
2021/10/18	R023	04/11/2021	4.92	Call	Bond Future	0.3500	0.0004	0.0300	0.0000	(91.429)	0	0	0
2021/10/18	R023	04/11/2021	4.92	Put	Bond Future	606.8700	0.6069	709.4800	0.7095	16.908	0	0	0
2021/10/18	R023	03/02/2022	5.08	Call	Bond Future	38.8100	0.0388	24.6300	0.0246	(36.537)	0	0	0
2021/10/18	R023	03/02/2022	5.08	Put	Bond Future	598.0700	0.5981	688.5000	0.6885	15.120	0	0	0
2021/10/18	R023	03/02/2022			Bond Future	5.6218	105.5927	5.7237	105.4881	1.812	0.0000	0.0000	11,219
2021/10/18	R023	03/02/2022	5.06	Call	Bond Future	34.0400	0.0340	21.2100	0.0212	(37.691)	0	0	0
2021/10/18	R023	03/02/2022	5.06	Put	Bond Future	614.0300	0.6140	705.8100	0.7058	14.947	0	0	0
2021/10/18	R023	03/02/2022	5.07	Call	Bond Future	36.3100	0.0363	22.8300	0.0228	(37.125)	0	0	0
2021/10/18	R023	03/02/2022	5.07	Put	Bond Future	605.9400	0.6059	697.0700	0.6971	15.039	0	0	0
2021/10/18	R023	05/05/2022	6.31	Call	Bond Future	483.4100	0.4834	412.8200	0.4128	(14.603)	0	0	0
2021/10/18	R023	05/05/2022	6.31	Put	Bond Future	158.5800	0.1586	194.0900	0.1941	22.392	0	0	0
2021/10/18	R023	05/05/2022			Bond Future	5.8969	102.9218	6.0316	102.8157	2.284	0.0000	0.0000	777
2021/10/18	R023	05/05/2022	6.29	Call	Bond Future	471.8500	0.4719	402.0400	0.4020	(14.795)	0	0	0
2021/10/18	R023	05/05/2022	6.29	Put	Bond Future	162.7100	0.1627	199.0000	0.1990	22.303	0	0	0

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2021/10/18	R023	05/05/2022	6.30	Call	Bond Future	477.6200	0.4776	407.4200	0.4074	(14.698)	0	0	0
2021/10/18	R023	05/05/2022	6.30	Put	Bond Future	160.6300	0.1606	196.5300	0.1965	22.349	0	0	0
2021/10/18	R023	04/08/2022	6.05	Call	Bond Future	152.8200	0.1528	114.1200	0.1141	(25.324)	0	0	0
2021/10/18	R023	04/08/2022	6.05	Put	Bond Future	327.0400	0.3270	396.9200	0.3969	21.367	0	0	0
2021/10/18	R023	04/08/2022			Bond Future	6.3668	104.1365	6.5648	104.0279	3.110	0.0000	0.0000	0
2021/10/18	R023	04/08/2022	6.03	Call	Bond Future	147.9600	0.1480	110.1000	0.1101	(25.588)	0	0	0
2021/10/18	R023	04/08/2022	6.03	Put	Bond Future	333.1900	0.3332	403.9100	0.4039	21.225	0	0	0
2021/10/18	R023	04/08/2022	6.04	Call	Bond Future	150.3800	0.1504	112.1000	0.1121	(25.456)	0	0	0
2021/10/18	R023	04/08/2022	6.04	Put	Bond Future	330.1100	0.3301	400.4100	0.4004	21.296	0	0	0
2021/10/18	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R023	03/11/2022	6.25	Put	Bond Future	3.0600	0.0031	3.0600	0.0031	0.000	0	0	0
2021/10/18	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R023	03/11/2022	6.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R023	03/11/2022			Bond Future	6.2600	101.9173	6.2600	101.9173	0.000	0.0000	0.0000	0
2021/10/18	R023	03/11/2022	6.27	Call	Bond Future	3.0700	0.0031	3.0700	0.0031	0.000	0	0	0
2021/10/18	R023	03/11/2022	6.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	04/11/2021	10.11	Call	Bond Future	97.0600	0.0971	50.7000	0.0507	(47.764)	0	0	350
2021/10/18	R035	04/11/2021	10.11	Put	Bond Future	2,819.2600	2.8193	3,051.1500	3.0512	8.225	0	0	0
2021/10/18	R035	04/11/2021	10.12	Call	Bond Future	103.8500	0.1038	54.9300	0.0549	(47.106)	0	0	400
2021/10/18	R035	04/11/2021	10.12	Put	Bond Future	2,758.4400	2.7584	2,987.7700	2.9878	8.314	0	0	0
2021/10/18	R035	04/11/2021	10.23	Put	Bond Future	2,122.6500	2.1226	2,318.2000	2.3182	9.213	0	0	0
2021/10/18	R035	04/11/2021	10.62	Call	Bond Future	1,240.0600	1.2401	1,006.9000	1.0069	(18.802)	0	0	400
2021/10/18	R035	04/11/2021	10.62	Put	Bond Future	603.7400	0.6037	648.8300	0.6488	7.468	0	0	0
2021/10/18	R035	04/11/2021	11.75	Put	Bond Future	1.5400	0.0015	0.9000	0.0009	(41.558)	0	0	782
2021/10/18	R035	04/11/2021	10.60	Call	Bond Future	1,160.6900	1.1607	933.3700	0.9334	(19.585)	0	0	0
2021/10/18	R035	04/11/2021	10.60	Put	Bond Future	652.7000	0.6527	703.6300	0.7036	7.803	0	0	350
2021/10/18	R035	04/11/2021	12.53	Call	Bond Future	11,737.2500	11.7372	11,459.0000	11.4590	(2.371)	0	0	0
2021/10/18	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	04/11/2021	11.08	Call	Bond Future	3,586.2600	3.5863	3,302.2400	3.3022	(7.920)	0	0	0
2021/10/18	R035	04/11/2021	11.08	Put	Bond Future	71.5900	0.0716	65.8200	0.0658	(8.060)	0	0	782
2021/10/18	R035	04/11/2021	11.20	Put	Bond Future	38.5500	0.0386	33.2200	0.0332	(13.826)	0	0	350
2021/10/18	R035	04/11/2021			Bond Future	10.5212	90.0405	10.5643	89.7623	0.409	0.0000	0.0000	45,338
2021/10/18	R035	04/11/2021	10.23	Call	Bond Future	207.0700	0.2071	124.3700	0.1244	(39.938)	0	0	782
2021/10/18	R035	04/11/2021	11.75	Call	Bond Future	7,468.9000	7.4689	7,190.0100	7.1900	(3.734)	0	0	0
2021/10/18	R035	04/11/2021	10.26	Call	Bond Future	246.7600	0.2468	153.0000	0.1530	(37.996)	0	0	150
2021/10/18	R035	04/11/2021	10.26	Put	Bond Future	1,962.2800	1.9623	2,146.7700	2.1468	9.402	0	0	0
2021/10/18	R035	04/11/2021	11.20	Call	Bond Future	4,281.5700	4.2816	3,997.9900	3.9980	(6.623)	0	0	0
2021/10/18	R035	04/11/2021	13.82	Call	Bond Future	18,096.0700	18.0961	17,817.8200	17.8178	(1.538)	0	0	0
2021/10/18	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/18	R035	04/11/2021	12.51	Call	Bond Future	11,631.9700	11.6320	11,353.7200	11.3537	(2.392)	0	0	0
2021/10/18	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	04/11/2021	12.52	Call	Bond Future	11,684.6400	11.6846	11,406.3900	11.4064	(2.381)	0	0	0
2021/10/18	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	03/02/2022	10.24	Put	Bond Future	3,949.7200	3.9497	4,137.6000	4.1376	4.757	0	0	0
2021/10/18	R035	03/02/2022	10.26	Call	Bond Future	815.2100	0.8152	718.1400	0.7181	(11.907)	0	0	200
2021/10/18	R035	03/02/2022	10.26	Put	Bond Future	3,856.9100	3.8569	4,041.6700	4.0417	4.790	0	0	0
2021/10/18	R035	03/02/2022	10.34	Call	Bond Future	984.8600	0.9849	875.2200	0.8752	(11.133)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	R035	03/02/2022	10.34	Put	Bond Future	3,500.5500	3.5006	3,672.7400	3.6727	4.919	0	0	500
2021/10/18	R035	03/02/2022	10.35	Call	Bond Future	1,007.5800	1.0076	896.3400	0.8963	(11.040)	0	0	1,600
2021/10/18	R035	03/02/2022	10.35	Put	Bond Future	3,457.8300	3.4578	3,628.4200	3.6284	4.933	0	0	0
2021/10/18	R035	03/02/2022	10.61	Call	Bond Future	1,700.7900	1.7008	1,549.0400	1.5490	(8.922)	0	0	0
2021/10/18	R035	03/02/2022	10.61	Put	Bond Future	2,473.2500	2.4732	2,603.3300	2.6033	5.259	0	0	200
2021/10/18	R035	03/02/2022	10.65	Call	Bond Future	1,824.7800	1.8248	1,667.0800	1.6671	(8.642)	0	0	0
2021/10/18	R035	03/02/2022	11.03	Call	Bond Future	3,187.4600	3.1875	2,980.4200	2.9804	(6.495)	0	0	0
2021/10/18	R035	03/02/2022	11.05	Put	Bond Future	1,302.6100	1.3026	1,375.2000	1.3752	5.573	0	0	1,600
2021/10/18	R035	03/02/2022	11.11	Call	Bond Future	3,515.7200	3.5157	3,300.1400	3.3001	(6.132)	0	0	0
2021/10/18	R035	03/02/2022	11.22	Call	Bond Future	3,986.6300	3.9866	3,760.4500	3.7605	(5.673)	0	0	0
2021/10/18	R035	03/02/2022	11.22	Put	Bond Future	995.8800	0.9959	1,051.5300	1.0515	5.588	0	0	0
2021/10/18	R035	03/02/2022	11.23	Call	Bond Future	4,030.4700	4.0305	3,803.3900	3.8034	(5.634)	0	0	0
2021/10/18	R035	03/02/2022	11.23	Put	Bond Future	979.9800	0.9800	1,034.7300	1.0347	5.587	0	0	0
2021/10/18	R035	03/02/2022	11.28	Call	Bond Future	4,254.3200	4.2543	4,022.9300	4.0229	(5.439)	0	0	0
2021/10/18	R035	03/02/2022	11.28	Put	Bond Future	906.0600	0.9061	956.5000	0.9565	5.567	0	0	200
2021/10/18	R035	03/02/2022	11.33	Put	Bond Future	838.3900	0.8384	884.7900	0.8848	5.534	0	0	500
2021/10/18	R035	03/02/2022	11.39	Call	Bond Future	4,761.5600	4.7616	4,521.6400	4.5216	(5.039)	0	0	0
2021/10/18	R035	03/02/2022	11.39	Put	Bond Future	763.5600	0.7636	805.4700	0.8055	5.489	0	0	683
2021/10/18	R035	03/02/2022	11.73	Call	Bond Future	6,414.1200	6.4141	6,155.1500	6.1551	(4.037)	0	0	0
2021/10/18	R035	03/02/2022	11.73	Put	Bond Future	453.5200	0.4535	476.3800	0.4764	5.041	0	0	280
2021/10/18	R035	03/02/2022	9.92	Call	Bond Future	324.7800	0.3248	274.2500	0.2743	(15.558)	0	0	200
2021/10/18	R035	03/02/2022	9.92	Put	Bond Future	5,651.7700	5.6518	5,883.0700	5.8831	4.093	0	0	0
2021/10/18	R035	03/02/2022			Bond Future	10.7321	91.0515	10.7770	90.7697	0.419	0.0000	0.0000	82,963
2021/10/18	R035	03/02/2022	10.24	Call	Bond Future	775.8400	0.7758	681.8900	0.6819	(12.109)	0	0	500
2021/10/18	R035	03/02/2022	10.65	Put	Bond Future	2,343.1200	2.3431	2,467.2500	2.4672	5.298	0	0	683
2021/10/18	R035	03/02/2022	11.03	Put	Bond Future	1,343.5200	1.3435	1,418.3100	1.4183	5.567	0	0	280
2021/10/18	R035	03/02/2022	11.05	Call	Bond Future	3,268.3300	3.2683	3,059.0900	3.0591	(6.402)	0	0	0
2021/10/18	R035	03/02/2022	11.11	Put	Bond Future	1,186.1800	1.1862	1,252.4300	1.2524	5.585	0	0	200
2021/10/18	R035	03/02/2022	11.24	Call	Bond Future	4,074.4600	4.0745	3,846.4900	3.8465	(5.595)	0	0	0
2021/10/18	R035	03/02/2022	11.24	Put	Bond Future	964.3000	0.9643	1,018.1600	1.0182	5.585	0	0	0
2021/10/18	R035	03/02/2022	11.33	Call	Bond Future	4,482.9000	4.4829	4,247.4700	4.2475	(5.252)	0	0	0
2021/10/18	R035	03/02/2022	10.10	Call	Bond Future	534.3300	0.5343	461.4700	0.4615	(13.636)	0	0	280
2021/10/18	R035	03/02/2022	10.10	Put	Bond Future	4,641.3200	4.6413	4,850.2900	4.8503	4.502	0	0	0
2021/10/18	R035	03/02/2022	11.88	Call	Bond Future	7,166.6500	7.1666	6,902.0600	6.9021	(3.692)	0	0	0
2021/10/18	R035	03/02/2022	11.88	Put	Bond Future	361.6500	0.3616	378.8900	0.3789	4.767	0	0	1,800
2021/10/18	R035	03/02/2022	9.70	Call	Bond Future	180.3300	0.1803	148.6100	0.1486	(17.590)	0	0	683
2021/10/18	R035	03/02/2022	9.70	Put	Bond Future	7,030.0900	7.0301	7,280.2000	7.2802	3.558	0	0	0
2021/10/18	R035	05/05/2022	11.63	Call	Bond Future	5,393.9900	5.3940	5,169.6600	5.1697	(4.159)	0	0	0
2021/10/18	R035	05/05/2022	11.63	Put	Bond Future	1,314.5500	1.3146	1,375.6300	1.3756	4.646	0	0	0
2021/10/18	R035	05/05/2022	11.64	Call	Bond Future	5,437.2200	5.4372	5,212.2400	5.2122	(4.138)	0	0	0
2021/10/18	R035	05/05/2022	11.64	Put	Bond Future	1,300.8500	1.3009	1,361.2800	1.3613	4.645	0	0	0
2021/10/18	R035	05/05/2022			Bond Future	10.9385	87.6425	10.9854	87.3570	0.428	0.0000	0.0000	8,926
2021/10/18	R035	05/05/2022	11.65	Call	Bond Future	5,480.5300	5.4805	5,254.9100	5.2549	(4.117)	0	0	0
2021/10/18	R035	05/05/2022	11.65	Put	Bond Future	1,287.2900	1.2873	1,347.0800	1.3471	4.645	0	0	0
2021/10/18	R035	04/08/2022	10.73	Call	Bond Future	2,057.1400	2.0571	1,931.1300	1.9311	(6.125)	0	0	0
2021/10/18	R035	04/08/2022	10.73	Put	Bond Future	4,634.7500	4.6348	4,797.7800	4.7978	3.518	0	0	0
2021/10/18	R035	04/08/2022	11.13	Put	Bond Future	3,323.6500	3.3237	3,450.4500	3.4505	3.815	0	0	100
2021/10/18	R035	04/08/2022	9.84	Call	Bond Future	562.0500	0.5620	511.1100	0.5111	(9.063)	0	0	100

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2021/10/18	R035	04/08/2022	9.84	Put	Bond Future	8,905.3400	8.9053	9,143.4400	9.1434	2.674	0	0	0
2021/10/18	R035	04/08/2022	10.64	Call	Bond Future	1,836.6600	1.8367	1,719.1800	1.7192	(6.396)	0	0	0
2021/10/18	R035	04/08/2022	10.64	Put	Bond Future	4,973.9600	4.9740	5,145.5200	5.1455	3.449	0	0	100
2021/10/18	R035	04/08/2022	10.72	Call	Bond Future	2,031.7900	2.0318	1,906.7300	1.9067	(6.155)	0	0	0
2021/10/18	R035	04/08/2022	10.72	Put	Bond Future	4,671.3400	4.6713	4,835.3200	4.8353	3.510	0	0	0
2021/10/18	R035	04/08/2022			Bond Future	11.1554	88.6549	11.2042	88.3659	0.438	0.0000	0.0000	0
2021/10/18	R035	04/08/2022	10.74	Call	Bond Future	2,082.3500	2.0824	1,955.4000	1.9554	(6.096)	0	0	0
2021/10/18	R035	04/08/2022	10.74	Put	Bond Future	4,598.0900	4.5981	4,760.1800	4.7602	3.525	0	0	0
2021/10/18	R035	04/08/2022	11.13	Call	Bond Future	3,173.0400	3.1730	3,010.8000	3.0108	(5.113)	0	0	0
2021/10/18	R035	03/11/2022	11.15	Call	Bond Future	58.9300	0.0589	58.9300	0.0589	0.000	0	0	0
2021/10/18	R035	03/11/2022	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	03/11/2022			Bond Future	11.1400	86.6848	11.1400	86.6848	0.000	0.0000	0.0000	0
2021/10/18	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	03/11/2022	11.13	Put	Bond Future	58.9800	0.0590	58.9800	0.0590	0.000	0	0	0
2021/10/18	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R035	03/11/2022	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R186	04/11/2021		Call	Bond Future	14,843.4500	14.8435	14,184.8000	14.1848	(4.437)	0	0	0
2021/10/18	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R186	04/11/2021	7.77	Call	Bond Future	325.9100	0.3259	119.0800	0.1191	(63.462)	0	0	0
2021/10/18	R186	04/11/2021	8.09	Call	Bond Future	1,108.7600	1.1088	634.5900	0.6346	(42.766)	0	0	0
2021/10/18	R186	04/11/2021	8.09	Put	Bond Future	225.2200	0.2252	409.7000	0.4097	81.911	0	0	0
2021/10/18	R186	04/11/2021	8.10	Call	Bond Future	1,141.5000	1.1415	660.1600	0.6602	(42.167)	0	0	0
2021/10/18	R186	04/11/2021	8.10	Put	Bond Future	214.2200	0.2142	391.5300	0.3915	82.770	0	0	0
2021/10/18	R186	04/11/2021			Bond Future	7.8891	114.8434	8.0387	114.1848	1.896	0.0000	0.0000	42,091
2021/10/18	R186	04/11/2021	7.77	Put	Bond Future	853.8400	0.8538	1,305.6600	1.3057	52.916	0	0	15,177
2021/10/18	R186	04/11/2021	8.11	Call	Bond Future	1,174.6600	1.1747	686.3000	0.6863	(41.575)	0	0	0
2021/10/18	R186	04/11/2021	8.11	Put	Bond Future	203.6500	0.2036	373.9400	0.3739	83.619	0	0	0
2021/10/18	R186	04/11/2021	8.77	Call	Bond Future	3,812.1800	3.8122	3,156.4200	3.1564	(17.202)	0	0	0
2021/10/18	R186	04/11/2021	8.77	Put	Bond Future	3.0500	0.0031	5.9400	0.0059	94.754	0	0	15,177
2021/10/18	R186	03/02/2022	7.30	Call	Bond Future	247.6300	0.2476	154.6900	0.1547	(37.532)	0	0	0
2021/10/18	R186	03/02/2022	7.30	Put	Bond Future	3,700.7000	3.7007	4,274.3800	4.2744	15.502	0	0	0
2021/10/18	R186	03/02/2022			Bond Future	8.1087	110.8514	8.2685	110.1848	1.971	0.0000	0.0000	37,973
2021/10/18	R186	03/02/2022	7.28	Call	Bond Future	234.8600	0.2349	145.8900	0.1459	(37.882)	0	0	0
2021/10/18	R186	03/02/2022	7.28	Put	Bond Future	3,775.0400	3.7750	4,352.6900	4.3527	15.302	0	0	0
2021/10/18	R186	03/02/2022	7.29	Call	Bond Future	241.1700	0.2412	150.2400	0.1502	(37.704)	0	0	0
2021/10/18	R186	03/02/2022	7.29	Put	Bond Future	3,737.7900	3.7378	4,313.4800	4.3135	15.402	0	0	0
2021/10/18	R186	05/05/2022	8.32	Call	Bond Future	1,679.7600	1.6798	1,350.8600	1.3509	(19.580)	0	0	0
2021/10/18	R186	05/05/2022	8.32	Put	Bond Future	1,762.2800	1.7623	2,108.0400	2.1080	19.620	0	0	0
2021/10/18	R186	05/05/2022	7.28	Call	Bond Future	294.1400	0.2941	202.1100	0.2021	(31.288)	0	0	435
2021/10/18	R186	05/05/2022	7.28	Put	Bond Future	4,596.4400	4.5964	5,179.0700	5.1791	12.676	0	0	0
2021/10/18	R186	05/05/2022	7.48	Call	Bond Future	416.7600	0.4168	293.4600	0.2935	(29.585)	0	0	3,600
2021/10/18	R186	05/05/2022	7.48	Put	Bond Future	3,891.8200	3.8918	4,443.1800	4.4432	14.167	0	0	0
2021/10/18	R186	05/05/2022			Bond Future	8.3408	112.1526	8.5120	111.4779	2.052	0.0000	0.0000	4,404
2021/10/18	R186	05/05/2022	8.30	Call	Bond Future	1,638.9600	1.6390	1,315.1000	1.3151	(19.760)	0	0	0
2021/10/18	R186	05/05/2022	8.30	Put	Bond Future	1,800.7400	1.8007	2,151.5400	2.1515	19.481	0	0	0
2021/10/18	R186	05/05/2022	8.31	Call	Bond Future	1,659.2900	1.6593	1,332.9100	1.3329	(19.670)	0	0	0
2021/10/18	R186	05/05/2022	8.31	Put	Bond Future	1,781.4300	1.7814	2,129.7100	2.1297	19.551	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	R186	05/05/2022	8.64	Call	Bond Future	2,403.7400	2.4037	1,997.2100	1.9972	(16.912)	0	0	0
2021/10/18	R186	05/05/2022	8.64	Put	Bond Future	1,227.8400	1.2278	1,495.9700	1.4960	21.838	0	0	4,035
2021/10/18	R186	05/05/2022	7.88	Call	Bond Future	895.9100	0.8959	679.1600	0.6792	(24.193)	0	0	435
2021/10/18	R186	05/05/2022	7.88	Put	Bond Future	2,739.1500	2.7392	3,197.0600	3.1971	16.717	0	0	0
2021/10/18	R186	05/05/2022	6.73	Call	Bond Future	102.2900	0.1023	65.6800	0.0657	(35.790)	0	0	3,600
2021/10/18	R186	05/05/2022	6.73	Put	Bond Future	6,719.2600	6.7193	7,357.3100	7.3573	9.496	0	0	0
2021/10/18	R186	04/08/2022	8.15	Call	Bond Future	1,189.0300	1.1890	944.5100	0.9445	(20.565)	0	0	0
2021/10/18	R186	04/08/2022	8.15	Put	Bond Future	2,859.6100	2.8596	3,298.8400	3.2988	15.360	0	0	0
2021/10/18	R186	04/08/2022	9.78	Call	Bond Future	5,012.8800	5.0129	4,476.5900	4.4766	(10.698)	0	0	0
2021/10/18	R186	04/08/2022	9.78	Put	Bond Future	695.8000	0.6958	843.2600	0.8433	21.193	0	0	3,600
2021/10/18	R186	04/08/2022	7.96	Call	Bond Future	905.2000	0.9052	702.0500	0.7020	(22.443)	0	0	3,600
2021/10/18	R186	04/08/2022			Bond Future	8.5932	108.1810	8.7772	107.4973	2.140	0.0000	0.0000	0
2021/10/18	R186	04/08/2022	7.96	Put	Bond Future	3,301.8900	3.3019	3,782.4900	3.7825	14.555	0	0	0
2021/10/18	R186	04/08/2022	8.13	Call	Bond Future	1,157.0900	1.1571	916.9500	0.9169	(20.754)	0	0	0
2021/10/18	R186	04/08/2022	8.13	Put	Bond Future	2,903.8200	2.9038	3,347.4300	3.3474	15.277	0	0	0
2021/10/18	R186	04/08/2022	8.14	Call	Bond Future	1,173.0000	1.1730	930.6700	0.9307	(20.659)	0	0	0
2021/10/18	R186	04/08/2022	8.14	Put	Bond Future	2,881.6500	2.8817	3,323.0700	3.3231	15.318	0	0	0
2021/10/18	R186	04/08/2022	6.96	Call	Bond Future	179.7400	0.1797	124.2200	0.1242	(30.889)	0	0	3,600
2021/10/18	R186	04/08/2022	6.96	Put	Bond Future	6,499.5400	6.4995	7,127.7700	7.1278	9.666	0	0	0
2021/10/18	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R186	03/11/2022	8.53	Put	Bond Future	35.5500	0.0356	35.5500	0.0356	0.000	0	0	0
2021/10/18	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R186	03/11/2022	8.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R186	03/11/2022			Bond Future	8.5400	110.6823	8.5400	110.6823	0.000	0.0000	0.0000	0
2021/10/18	R186	03/11/2022	8.55	Call	Bond Future	35.5300	0.0355	35.5300	0.0355	0.000	0	0	0
2021/10/18	R186	03/11/2022	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R197	04/11/2021			Bond Future	328.9472	328.9472	328.0158	328.0158	(0.283)	0.0000	0.0000	1,189
2021/10/18	R197	03/02/2022			Bond Future	324.4857	324.4857	323.5422	323.5422	(0.291)	0.0000	0.0000	952
2021/10/18	R197	05/05/2022			Bond Future	328.3720	328.3720	327.4164	327.4164	(0.291)	0.0000	0.0000	237
2021/10/18	R197	04/08/2022			Bond Future	324.0513	324.0513	323.0891	323.0891	(0.297)	0.0000	0.0000	0
2021/10/18	R197	03/11/2022			Bond Future	323.8800	323.8800	323.8800	323.8800	0.000	0.0000	0.0000	0
2021/10/18	R202	04/11/2021			Bond Future	242.0829	242.0829	242.1635	242.1635	0.033	0.0000	0.0000	4,415
2021/10/18	R202	03/02/2022			Bond Future	240.4861	240.4861	240.5667	240.5667	0.034	0.0000	0.0000	7,889
2021/10/18	R202	05/05/2022			Bond Future	243.3661	243.3661	243.4471	243.4471	0.033	0.0000	0.0000	413
2021/10/18	R202	04/08/2022			Bond Future	241.9248	241.9248	242.0094	242.0094	0.035	0.0000	0.0000	0
2021/10/18	R202	03/11/2022			Bond Future	241.7600	241.7600	241.7600	241.7600	0.000	0.0000	0.0000	0
2021/10/18	R209	04/11/2021	10.00	Call	Bond Future	52.9700	0.0530	25.2000	0.0252	(52.426)	0	0	0
2021/10/18	R209	04/11/2021	10.00	Put	Bond Future	2,788.4700	2.7885	3,005.2200	3.0052	7.773	0	0	3,100
2021/10/18	R209	04/11/2021	10.25	Put	Bond Future	1,547.0300	1.5470	1,692.3900	1.6924	9.396	0	0	4,250
2021/10/18	R209	04/11/2021	12.00	Call	Bond Future	7,935.2200	7.9352	7,690.6100	7.6906	(3.083)	0	0	0
2021/10/18	R209	04/11/2021	12.00	Put	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	4,000
2021/10/18	R209	04/11/2021	12.17	Call	Bond Future	8,734.2300	8.7342	8,489.6800	8.4897	(2.800)	0	0	0
2021/10/18	R209	04/11/2021	12.19	Call	Bond Future	8,827.2300	8.8272	8,582.6800	8.5827	(2.770)	0	0	0
2021/10/18	R209	04/11/2021	12.19	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/18	R209	04/11/2021	10.50	Call	Bond Future	862.5100	0.8625	676.2200	0.6762	(21.599)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	R209	04/11/2021			Bond Future	10.4703	69.6470	10.5136	69.4025	0.414	0.0000	0.0000	24,771
2021/10/18	R209	04/11/2021	9.50	Call	Bond Future	0.3800	0.0004	0.0700	0.0001	(81.579)	0	0	1,445
2021/10/18	R209	04/11/2021	9.50	Put	Bond Future	5,814.7900	5.8148	6,059.0000	6.0590	4.200	0	0	0
2021/10/18	R209	04/11/2021	10.25	Call	Bond Future	284.4800	0.2845	185.3200	0.1853	(34.857)	0	0	0
2021/10/18	R209	04/11/2021	12.17	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/10/18	R209	04/11/2021	12.18	Call	Bond Future	8,780.7500	8.7808	8,536.2100	8.5362	(2.785)	0	0	0
2021/10/18	R209	04/11/2021	12.18	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/10/18	R209	04/11/2021	10.50	Put	Bond Future	694.5100	0.6945	752.7400	0.7527	8.384	0	0	150
2021/10/18	R209	03/02/2022	11.03	Call	Bond Future	3,075.7900	3.0758	2,886.1300	2.8861	(6.166)	0	0	0
2021/10/18	R209	03/02/2022	11.03	Put	Bond Future	1,038.4000	1.0384	1,096.3800	1.0964	5.584	0	0	0
2021/10/18	R209	03/02/2022	11.02	Call	Bond Future	3,038.7800	3.0388	2,850.0300	2.8500	(6.211)	0	0	0
2021/10/18	R209	03/02/2022	11.02	Put	Bond Future	1,054.2700	1.0543	1,113.1600	1.1132	5.586	0	0	0
2021/10/18	R209	03/02/2022			Bond Future	10.6528	70.4290	10.6978	70.1813	0.422	0.0000	0.0000	6,558
2021/10/18	R209	03/02/2022	11.04	Call	Bond Future	3,113.1000	3.1131	2,922.5500	2.9225	(6.121)	0	0	0
2021/10/18	R209	03/02/2022	11.04	Put	Bond Future	1,022.8800	1.0229	1,079.9700	1.0800	5.581	0	0	0
2021/10/18	R209	05/05/2022	10.75	Call	Bond Future	2,114.9700	2.1150	1,978.1800	1.9782	(6.468)	0	0	0
2021/10/18	R209	05/05/2022	10.75	Put	Bond Future	2,584.3400	2.5843	2,698.2300	2.6982	4.407	0	0	6,500
2021/10/18	R209	05/05/2022	11.43	Call	Bond Future	4,293.0300	4.2930	4,100.7700	4.1008	(4.478)	0	0	0
2021/10/18	R209	05/05/2022	11.43	Put	Bond Future	1,204.4200	1.2044	1,262.8400	1.2628	4.850	0	0	0
2021/10/18	R209	05/05/2022	11.44	Call	Bond Future	4,329.9100	4.3299	4,137.0200	4.1370	(4.455)	0	0	0
2021/10/18	R209	05/05/2022	11.44	Put	Bond Future	1,190.9800	1.1910	1,248.7700	1.2488	4.852	0	0	0
2021/10/18	R209	05/05/2022	9.75	Call	Bond Future	364.9600	0.3650	322.9900	0.3230	(11.500)	0	0	5,750
2021/10/18	R209	05/05/2022	9.75	Put	Bond Future	6,590.3100	6.5903	6,799.0200	6.7990	3.167	0	0	0
2021/10/18	R209	05/05/2022			Bond Future	10.8368	68.1144	10.8835	67.8638	0.431	0.0000	0.0000	3,326
2021/10/18	R209	05/05/2022	11.45	Call	Bond Future	4,366.7200	4.3667	4,173.2000	4.1732	(4.432)	0	0	0
2021/10/18	R209	05/05/2022	11.45	Put	Bond Future	1,177.5200	1.1775	1,234.6800	1.2347	4.854	0	0	0
2021/10/18	R209	05/05/2022	12.00	Call	Bond Future	6,517.3900	6.5174	6,297.3800	6.2974	(3.376)	0	0	0
2021/10/18	R209	05/05/2022	12.00	Put	Bond Future	647.9800	0.6480	678.6500	0.6786	4.733	0	0	6,500
2021/10/18	R209	04/08/2022	10.58	Call	Bond Future	1,682.3900	1.6824	1,574.7300	1.5747	(6.399)	0	0	0
2021/10/18	R209	04/08/2022	10.58	Put	Bond Future	4,082.4300	4.0824	4,228.6100	4.2286	3.581	0	0	0
2021/10/18	R209	04/08/2022	10.57	Put	Bond Future	4,116.1300	4.1161	4,263.1700	4.2632	3.572	0	0	0
2021/10/18	R209	04/08/2022			Bond Future	11.0260	68.9016	11.0745	68.6477	0.440	0.0000	0.0000	0
2021/10/18	R209	04/08/2022	10.59	Call	Bond Future	1,704.2700	1.7043	1,595.7600	1.5958	(6.367)	0	0	0
2021/10/18	R209	04/08/2022	10.59	Put	Bond Future	4,049.1800	4.0492	4,194.5100	4.1945	3.589	0	0	0
2021/10/18	R209	04/08/2022	10.57	Call	Bond Future	1,660.8900	1.6609	1,554.0900	1.5541	(6.430)	0	0	0
2021/10/18	R209	03/11/2022	11.03	Call	Bond Future	52.2800	0.0523	52.2800	0.0523	0.000	0	0	0
2021/10/18	R209	03/11/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R209	03/11/2022			Bond Future	11.0200	67.6603	11.0200	67.6603	0.000	0.0000	0.0000	0
2021/10/18	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R209	03/11/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R209	03/11/2022	11.01	Put	Bond Future	52.3300	0.0523	52.3300	0.0523	0.000	0	0	0
2021/10/18	R210	04/11/2021			Bond Future	213.3970	213.3970	212.2729	212.2729	(0.527)	0.0000	0.0000	1,253
2021/10/18	R210	03/02/2022			Bond Future	215.8459	215.8459	214.7079	214.7079	(0.527)	0.0000	0.0000	1,381
2021/10/18	R210	05/05/2022			Bond Future	215.5738	215.5738	214.4231	214.4231	(0.534)	0.0000	0.0000	104
2021/10/18	R210	04/08/2022			Bond Future	218.2430	218.2430	217.0777	217.0777	(0.534)	0.0000	0.0000	0
2021/10/18	R210	03/11/2022			Bond Future	218.1100	218.1100	218.1100	218.1100	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/18	R212	04/11/2021			Bond Future	175.8776	175.8776	175.6974	175.6974	(0.102)	0.0000	0.0000	3,105
2021/10/18	R213	04/11/2021	11.09	Put	Bond Future	0.5800	0.0006	0.4100	0.0004	(29.310)	0	0	0
2021/10/18	R213	04/11/2021	11.10	Put	Bond Future	0.5400	0.0005	0.3800	0.0004	(29.630)	0	0	0
2021/10/18	R213	04/11/2021	11.11	Call	Bond Future	6,701.4200	6.7014	6,310.5000	6.3105	(5.833)	0	0	0
2021/10/18	R213	04/11/2021			Bond Future	9.7865	84.5626	9.8599	84.1718	0.749	0.0000	0.0000	7,138
2021/10/18	R213	04/11/2021	11.09	Call	Bond Future	6,605.5700	6.6056	6,214.6300	6.2146	(5.918)	0	0	0
2021/10/18	R213	04/11/2021	11.10	Call	Bond Future	6,653.5100	6.6535	6,262.5800	6.2626	(5.876)	0	0	0
2021/10/18	R213	04/11/2021	11.11	Put	Bond Future	0.5000	0.0005	0.3500	0.0004	(30.000)	0	0	0
2021/10/18	R213	03/02/2022	9.22	Put	Bond Future	4,474.1300	4.4741	4,801.3000	4.8013	7.312	0	0	0
2021/10/18	R213	03/02/2022	9.58	Put	Bond Future	2,990.7400	2.9907	3,253.0200	3.2530	8.770	0	0	200
2021/10/18	R213	03/02/2022	9.98	Call	Bond Future	1,685.5800	1.6856	1,471.0600	1.4711	(12.727)	0	0	0
2021/10/18	R213	03/02/2022	9.98	Put	Bond Future	1,780.6200	1.7806	1,961.6900	1.9617	10.169	0	0	0
2021/10/18	R213	03/02/2022	10.00	Call	Bond Future	1,740.4500	1.7404	1,522.0300	1.5220	(12.550)	0	0	0
2021/10/18	R213	03/02/2022	10.00	Put	Bond Future	1,731.8600	1.7319	1,909.0300	1.9090	10.230	0	0	430
2021/10/18	R213	03/02/2022	10.60	Put	Bond Future	683.1500	0.6831	764.0300	0.7640	11.839	0	0	430
2021/10/18	R213	03/02/2022	10.67	Call	Bond Future	3,995.1200	3.9951	3,672.3100	3.6723	(8.080)	0	0	0
2021/10/18	R213	03/02/2022	10.67	Put	Bond Future	610.2200	0.6102	683.0000	0.6830	11.927	0	0	220
2021/10/18	R213	03/02/2022	8.63	Call	Bond Future	61.8100	0.0618	44.2300	0.0442	(28.442)	0	0	200
2021/10/18	R213	03/02/2022	8.63	Put	Bond Future	7,556.5200	7.5565	7,934.5300	7.9345	5.002	0	0	0
2021/10/18	R213	03/02/2022	8.80	Call	Bond Future	102.5900	0.1026	75.4100	0.0754	(26.494)	0	0	102
2021/10/18	R213	03/02/2022	8.80	Put	Bond Future	6,619.9500	6.6200	6,988.3600	6.9884	5.565	0	0	0
2021/10/18	R213	03/02/2022			Bond Future	9.9983	85.5120	10.0750	85.1164	0.767	0.0000	0.0000	16,373
2021/10/18	R213	03/02/2022	9.22	Call	Bond Future	313.8600	0.3139	245.4400	0.2454	(21.800)	0	0	430
2021/10/18	R213	03/02/2022	9.58	Call	Bond Future	787.4600	0.7875	654.1500	0.6542	(16.929)	0	0	0
2021/10/18	R213	03/02/2022	9.76	Call	Bond Future	1,143.6600	1.1437	973.5400	0.9735	(14.875)	0	0	0
2021/10/18	R213	03/02/2022	9.76	Put	Bond Future	2,389.7500	2.3897	2,615.2200	2.6152	9.435	0	0	102
2021/10/18	R213	03/02/2022	9.96	Call	Bond Future	1,631.6200	1.6316	1,421.0200	1.4210	(12.907)	0	0	0
2021/10/18	R213	03/02/2022	9.96	Put	Bond Future	1,830.4500	1.8304	2,015.4400	2.0154	10.106	0	0	0
2021/10/18	R213	03/02/2022	9.97	Call	Bond Future	1,658.4900	1.6585	1,445.9200	1.4459	(12.817)	0	0	0
2021/10/18	R213	03/02/2022	9.97	Put	Bond Future	1,805.4000	1.8054	1,988.4200	1.9884	10.137	0	0	0
2021/10/18	R213	03/02/2022	10.15	Call	Bond Future	2,170.8000	2.1708	1,924.4100	1.9244	(11.350)	0	0	0
2021/10/18	R213	03/02/2022	10.15	Put	Bond Future	1,390.3500	1.3903	1,539.5500	1.5396	10.731	0	0	200
2021/10/18	R213	03/02/2022	10.17	Call	Bond Future	2,231.8500	2.2319	1,981.8700	1.9819	(11.201)	0	0	0
2021/10/18	R213	03/02/2022	10.17	Put	Bond Future	1,349.1900	1.3492	1,494.8000	1.4948	10.792	0	0	220
2021/10/18	R213	03/02/2022	10.25	Call	Bond Future	2,483.6000	2.4836	2,219.7700	2.2198	(10.623)	0	0	0
2021/10/18	R213	03/02/2022	10.25	Put	Bond Future	1,193.7600	1.1938	1,325.5200	1.3255	11.037	0	0	102
2021/10/18	R213	03/02/2022	10.60	Call	Bond Future	3,723.7900	3.7238	3,409.0800	3.4091	(8.451)	0	0	0
2021/10/18	R213	03/02/2022	9.15	Call	Bond Future	263.9900	0.2640	204.4200	0.2044	(22.565)	0	0	220
2021/10/18	R213	03/02/2022	9.15	Put	Bond Future	4,811.5100	4.8115	5,147.5300	5.1475	6.984	0	0	0
2021/10/18	R213	05/05/2022	10.63	Call	Bond Future	3,525.7900	3.5258	3,252.8900	3.2529	(7.740)	0	0	0
2021/10/18	R213	05/05/2022	10.65	Put	Bond Future	1,407.6100	1.4076	1,532.7900	1.5328	8.893	0	0	0
2021/10/18	R213	05/05/2022			Bond Future	10.2072	82.9839	10.2872	82.5834	0.784	0.0000	0.0000	0
2021/10/18	R213	05/05/2022	10.63	Put	Bond Future	1,438.4000	1.4384	1,565.9200	1.5659	8.865	0	0	0
2021/10/18	R213	05/05/2022	10.64	Call	Bond Future	3,558.9700	3.5590	3,284.9000	3.2849	(7.701)	0	0	0
2021/10/18	R213	05/05/2022	10.64	Put	Bond Future	1,423.0400	1.4230	1,549.3900	1.5494	8.879	0	0	0
2021/10/18	R213	05/05/2022	10.65	Call	Bond Future	3,592.0300	3.5920	3,316.7900	3.3168	(7.663)	0	0	0

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2021/10/18	R213	04/08/2022	9.88	Call	Bond Future	1,470.9800	1.4710	1,320.7300	1.3207	(10.214)	0	0	0
2021/10/18	R213	04/08/2022	9.89	Call	Bond Future	1,490.0400	1.4900	1,338.5200	1.3385	(10.169)	0	0	0
2021/10/18	R213	04/08/2022	9.90	Put	Bond Future	4,130.4400	4.1304	4,383.2100	4.3832	6.120	0	0	0
2021/10/18	R213	04/08/2022			Bond Future	10.4282	83.9455	10.5118	83.5400	0.802	0.0000	0.0000	0
2021/10/18	R213	04/08/2022	9.88	Put	Bond Future	4,193.8500	4.1938	4,449.1400	4.4491	6.087	0	0	0
2021/10/18	R213	04/08/2022	9.89	Put	Bond Future	4,162.2000	4.1622	4,416.2200	4.4162	6.103	0	0	0
2021/10/18	R213	04/08/2022	9.90	Call	Bond Future	1,508.9600	1.5090	1,356.1900	1.3562	(10.124)	0	0	0
2021/10/18	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R213	03/11/2022	10.38	Put	Bond Future	48.0400	0.0480	48.0400	0.0480	0.000	0	0	0
2021/10/18	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R213	03/11/2022	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R213	03/11/2022			Bond Future	10.3900	82.7480	10.3900	82.7480	0.000	0.0000	0.0000	0
2021/10/18	R213	03/11/2022	10.40	Call	Bond Future	48.0100	0.0480	48.0100	0.0480	0.000	0	0	0
2021/10/18	R213	03/11/2022	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R214	04/11/2021	12.46	Call	Bond Future	8,464.0100	8.4640	8,214.1800	8.2142	(2.952)	0	0	0
2021/10/18	R214	04/11/2021	12.46	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2021/10/18	R214	04/11/2021	12.47	Call	Bond Future	8,510.2300	8.5102	8,260.4000	8.2604	(2.936)	0	0	0
2021/10/18	R214	04/11/2021			Bond Future	10.8251	66.5015	10.8685	66.2518	0.400	0.0000	0.0000	12,590
2021/10/18	R214	04/11/2021	12.47	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	0
2021/10/18	R214	04/11/2021	12.48	Call	Bond Future	8,556.3800	8.5564	8,306.5600	8.3066	(2.920)	0	0	0
2021/10/18	R214	04/11/2021	12.48	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2021/10/18	R214	03/02/2022	11.39	Put	Bond Future	1,017.5800	1.0176	1,076.1300	1.0761	5.754	0	0	0
2021/10/18	R214	03/02/2022	11.40	Put	Bond Future	1,001.4300	1.0014	1,059.0700	1.0591	5.756	0	0	0
2021/10/18	R214	03/02/2022	11.41	Call	Bond Future	3,190.0700	3.1901	2,993.9400	2.9939	(6.148)	0	0	0
2021/10/18	R214	03/02/2022			Bond Future	11.0074	67.2481	11.0525	66.9952	0.409	0.0000	0.0000	10,639
2021/10/18	R214	03/02/2022	11.39	Call	Bond Future	3,115.4500	3.1155	2,921.1400	2.9211	(6.237)	0	0	0
2021/10/18	R214	03/02/2022	11.40	Call	Bond Future	3,152.6800	3.1527	2,957.4600	2.9575	(6.192)	0	0	0
2021/10/18	R214	03/02/2022	11.41	Put	Bond Future	985.5100	0.9855	1,042.2400	1.0422	5.756	0	0	0
2021/10/18	R214	05/05/2022	11.73	Put	Bond Future	1,321.4300	1.3214	1,384.3600	1.3844	4.762	0	0	0
2021/10/18	R214	05/05/2022	11.74	Put	Bond Future	1,307.1600	1.3072	1,369.4300	1.3694	4.764	0	0	0
2021/10/18	R214	05/05/2022	11.75	Call	Bond Future	4,281.1500	4.2812	4,086.7400	4.0867	(4.541)	0	0	0
2021/10/18	R214	05/05/2022			Bond Future	11.1846	64.7580	11.2314	64.5020	0.418	0.0000	0.0000	441
2021/10/18	R214	05/05/2022	11.73	Call	Bond Future	4,207.8400	4.2078	4,014.7500	4.0148	(4.589)	0	0	0
2021/10/18	R214	05/05/2022	11.74	Call	Bond Future	4,244.5400	4.2445	4,050.7900	4.0508	(4.565)	0	0	0
2021/10/18	R214	05/05/2022	11.75	Put	Bond Future	1,292.8700	1.2929	1,354.4800	1.3545	4.765	0	0	0
2021/10/18	R214	04/08/2022	10.98	Put	Bond Future	3,996.0700	3.9961	4,139.8500	4.1399	3.598	0	0	0
2021/10/18	R214	04/08/2022	10.99	Call	Bond Future	1,881.9000	1.8819	1,765.5400	1.7655	(6.183)	0	0	0
2021/10/18	R214	04/08/2022			Bond Future	11.3691	65.5053	11.4178	65.2461	0.428	0.0000	0.0000	0
2021/10/18	R214	04/08/2022	10.97	Call	Bond Future	1,835.8100	1.8358	1,721.2000	1.7212	(6.243)	0	0	0
2021/10/18	R214	04/08/2022	10.97	Put	Bond Future	4,029.5200	4.0295	4,174.1700	4.1742	3.590	0	0	0
2021/10/18	R214	04/08/2022	10.98	Call	Bond Future	1,858.7800	1.8588	1,743.3000	1.7433	(6.213)	0	0	0
2021/10/18	R214	04/08/2022	10.99	Put	Bond Future	3,962.8500	3.9629	4,105.7500	4.1057	3.606	0	0	0
2021/10/18	R214	03/11/2022	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R214	03/11/2022	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R214	03/11/2022			Bond Future	11.3500	64.1478	11.3500	64.1478	0.000	0.0000	0.0000	0
2021/10/18	R214	03/11/2022	11.34	Put	Bond Future	53.6300	0.0536	53.6300	0.0536	0.000	0	0	0
2021/10/18	R214	03/11/2022	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/10/18	R214	03/11/2022	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R214	03/11/2022	11.36	Call	Bond Future	53.5700	0.0536	53.5700	0.0536	0.000	0	0	0
2021/10/18	R248	04/11/2021	10.20	Put	Bond Future	4,634.3700	4.6344	4,900.4200	4.9004	5.741	0	0	0
2021/10/18	R248	04/11/2021	12.85	Call	Bond Future	12,919.8700	12.9199	12,639.6400	12.6396	(2.169)	0	0	0
2021/10/18	R248	04/11/2021	12.85	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/18	R248	04/11/2021	10.80	Call	Bond Future	955.6000	0.9556	746.5200	0.7465	(21.879)	0	0	1,050
2021/10/18	R248	04/11/2021	10.80	Put	Bond Future	953.6900	0.9537	1,024.8300	1.0248	7.459	0	0	0
2021/10/18	R248	04/11/2021			Bond Future	10.7997	83.8781	10.8381	83.5979	0.355	0.0000	0.0000	94,225
2021/10/18	R248	04/11/2021	9.60	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/18	R248	04/11/2021	9.60	Put	Bond Future	9,686.8900	9.6869	9,967.0800	9.9671	2.892	0	0	0
2021/10/18	R248	04/11/2021	10.20	Call	Bond Future	23.9700	0.0240	9.8000	0.0098	(59.116)	0	0	1,050
2021/10/18	R248	04/11/2021	10.30	Call	Bond Future	53.3300	0.0533	25.2800	0.0253	(52.597)	0	0	0
2021/10/18	R248	04/11/2021	10.30	Put	Bond Future	3,864.2800	3.8643	4,116.4500	4.1164	6.526	0	0	0
2021/10/18	R248	04/11/2021	12.84	Call	Bond Future	12,865.8400	12.8658	12,585.6100	12.5856	(2.178)	0	0	0
2021/10/18	R248	04/11/2021	12.84	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/18	R248	04/11/2021	12.83	Call	Bond Future	12,811.7300	12.8117	12,531.5000	12.5315	(2.187)	0	0	0
2021/10/18	R248	04/11/2021	12.83	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/18	R248	03/02/2022	10.40	Call	Bond Future	698.5300	0.6985	614.6000	0.6146	(12.015)	0	0	100
2021/10/18	R248	03/02/2022	10.50	Call	Bond Future	899.2300	0.8992	799.7600	0.7998	(11.062)	0	0	0
2021/10/18	R248	03/02/2022	10.50	Put	Bond Future	4,451.6300	4.4516	4,635.9400	4.6359	4.140	0	0	0
2021/10/18	R248	03/02/2022	10.90	Call	Bond Future	2,039.9800	2.0400	1,877.1200	1.8771	(7.983)	0	0	900
2021/10/18	R248	03/02/2022	10.90	Put	Bond Future	2,617.2700	2.6173	2,738.1900	2.7382	4.620	0	0	0
2021/10/18	R248	03/02/2022	11.47	Call	Bond Future	4,477.5200	4.4775	4,245.9900	4.2460	(5.171)	0	0	0
2021/10/18	R248	03/02/2022	10.20	Put	Bond Future	6,301.8000	6.3018	6,529.9300	6.5299	3.620	0	0	0
2021/10/18	R248	03/02/2022	11.48	Call	Bond Future	4,526.8600	4.5269	4,294.4600	4.2945	(5.134)	0	0	0
2021/10/18	R248	03/02/2022	11.49	Put	Bond Future	1,087.0800	1.0871	1,137.6100	1.1376	4.648	0	0	0
2021/10/18	R248	03/02/2022	9.80	Call	Bond Future	106.6300	0.1066	86.6900	0.0867	(18.700)	0	0	0
2021/10/18	R248	03/02/2022	9.80	Put	Bond Future	9,339.5800	9.3396	9,603.4200	9.6034	2.825	0	0	0
2021/10/18	R248	03/02/2022	10.00	Call	Bond Future	196.9500	0.1970	163.9900	0.1640	(16.735)	0	0	1,300
2021/10/18	R248	03/02/2022	10.00	Put	Bond Future	7,741.5600	7.7416	7,992.3800	7.9924	3.240	0	0	0
2021/10/18	R248	03/02/2022			Bond Future	10.9806	84.8198	11.0206	84.5360	0.364	0.0000	0.0000	175,355
2021/10/18	R248	03/02/2022	10.40	Put	Bond Future	5,024.2700	5.0243	5,224.1200	5.2241	3.978	0	0	0
2021/10/18	R248	03/02/2022	10.70	Call	Bond Future	1,407.0500	1.4071	1,275.2900	1.2753	(9.364)	0	0	1,300
2021/10/18	R248	03/02/2022	10.70	Put	Bond Future	3,448.7100	3.4487	3,600.7300	3.6007	4.408	0	0	0
2021/10/18	R248	03/02/2022	11.00	Call	Bond Future	2,401.7500	2.4018	2,224.3800	2.2244	(7.385)	0	0	100
2021/10/18	R248	03/02/2022	11.00	Put	Bond Future	2,263.6900	2.2637	2,370.1000	2.3701	4.701	0	0	0
2021/10/18	R248	03/02/2022	11.47	Put	Bond Future	1,120.2200	1.1202	1,172.4700	1.1725	4.664	0	0	0
2021/10/18	R248	03/02/2022	10.20	Call	Bond Future	392.2300	0.3922	336.5800	0.3366	(14.188)	0	0	900
2021/10/18	R248	03/02/2022	11.48	Put	Bond Future	1,103.5300	1.1035	1,154.9100	1.1549	4.656	0	0	0
2021/10/18	R248	03/02/2022	11.49	Call	Bond Future	4,576.3300	4.5763	4,343.0800	4.3431	(5.097)	0	0	0
2021/10/18	R248	05/05/2022	11.79	Call	Bond Future	5,651.6000	5.6516	5,425.8700	5.4259	(3.994)	0	0	0
2021/10/18	R248	05/05/2022	11.79	Put	Bond Future	1,465.8700	1.4659	1,527.4800	1.5275	4.203	0	0	0
2021/10/18	R248	05/05/2022	11.80	Call	Bond Future	5,699.1200	5.6991	5,472.7100	5.4727	(3.973)	0	0	0
2021/10/18	R248	05/05/2022			Bond Future	11.1563	81.4007	11.1979	81.1134	0.373	0.0000	0.0000	2,035
2021/10/18	R248	05/05/2022	11.80	Put	Bond Future	1,450.4800	1.4505	1,511.4100	1.5114	4.201	0	0	0
2021/10/18	R248	05/05/2022	11.81	Call	Bond Future	5,746.7300	5.7467	5,519.6500	5.5197	(3.951)	0	0	0
2021/10/18	R248	05/05/2022	11.81	Put	Bond Future	1,435.2600	1.4353	1,495.5200	1.4955	4.199	0	0	0

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2021/10/18	R248	04/08/2022	10.98	Call	Bond Future	2,352.6800	2.3527	2,219.4100	2.2194	(5.665)	0	0	0
2021/10/18	R248	04/08/2022	10.98	Put	Bond Future	4,839.2900	4.8393	4,996.9300	4.9969	3.258	0	0	0
2021/10/18	R248	04/08/2022	10.99	Call	Bond Future	2,382.0300	2.3820	2,247.7600	2.2478	(5.637)	0	0	0
2021/10/18	R248	04/08/2022	10.99	Put	Bond Future	4,797.6300	4.7976	4,954.2700	4.9543	3.265	0	0	0
2021/10/18	R248	04/08/2022			Bond Future	11.3395	82.3404	11.3829	82.0494	0.382	0.0000	0.0000	0
2021/10/18	R248	04/08/2022	11.00	Call	Bond Future	2,411.2800	2.4113	2,276.0200	2.2760	(5.609)	0	0	0
2021/10/18	R248	04/08/2022	11.00	Put	Bond Future	4,755.9700	4.7560	4,911.6200	4.9116	3.273	0	0	0
2021/10/18	R248	03/11/2022	11.30	Put	Bond Future	67.6000	0.0676	67.6000	0.0676	0.000	0	0	0
2021/10/18	R248	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R248	03/11/2022	11.32	Call	Bond Future	67.5000	0.0675	67.5000	0.0675	0.000	0	0	0
2021/10/18	R248	03/11/2022			Bond Future	11.3100	80.4026	11.3100	80.4026	0.000	0.0000	0.0000	0
2021/10/18	R248	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R248	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/18	R248	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1656480